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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2025 TO 15/04/2025

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/04/15 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2029             | 08/05/2025 |             | Bond Future                 | 135.9710                   | 135.9710             | 135.8249            | 135.8249          | 0.107       | 0.0000     |
| 2025/04/15 | 2029             | 08/05/2025 | 137.85 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2029             | 08/05/2025 | 137.85 Put  | Bond Future                 | 1878.9900                  | 1.8790               | 2025.0700           | 2.0251            | 7.774       | 0.0000     |
| 2025/04/15 | 2029             | 07/08/2025 |             | Bond Future                 | 138.6541                   | 138.6541             | 138.5051            | 138.5051          | 0.107       | 0.0000     |
| 2025/04/15 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 1244.1400                  | 1.2441               | 1095.1100           | 1.0951            | 11.979      | 0.0000     |
| 2025/04/15 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/04/15 | 2029             | 06/11/2025 |             | Bond Future                 | 139.9208                   | 139.9208             | 139.7702            | 139.7702          | 0.108       | 0.0000     |
| 2025/04/15 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 130.8000                   | 0.1308               | 0.0000              | 0.0000            | (100.000)   | 0.0000     |
| 2025/04/15 | 2029             | 06/11/2025 | 139.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 19.8000             | 0.0198            | 100.000     | 0.0000     |
| 2025/04/15 | 2029             | 05/02/2026 |             | Bond Future                 | 142.6468                   | 142.6468             | 142.4950            | 142.4950          | 0.106       | 0.0000     |
| 2025/04/15 | 2029             | 05/02/2026 | 140.11 Call | Bond Future                 | 2536.8200                  | 2.5368               | 2385.0100           | 2.3850            | 5.984       | 0.0000     |
| 2025/04/15 | 2029             | 05/02/2026 | 140.11 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2029             | 07/05/2026 |             | Bond Future                 | 143.9624                   | 143.9624             | 143.8082            | 143.8082          | 0.107       | 0.0000     |
| 2025/04/15 | 2029             | 07/05/2026 | 141.82 Call | Bond Future                 | 2142.4000                  | 2.1424               | 1988.2200           | 1.9882            | 7.197       | 0.0000     |
| 2025/04/15 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.72 Put    | Bond Future                 | 1933.9200                  | 1.9339               | 1860.1200           | 1.8601            | 3.816       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.72 Call   | Bond Future                 | 22.3900                    | 0.0224               | 23.6600             | 0.0237            | 5.672       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.22 Put    | Bond Future                 | 528.1500                   | 0.5282               | 479.7400            | 0.4797            | 9.166       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.22 Call   | Bond Future                 | 464.5500                   | 0.4646               | 491.2100            | 0.4912            | 5.739       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.54 Call   | Bond Future                 | 1243.3700                  | 1.2434               | 1296.7900           | 1.2968            | 4.296       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.54 Put    | Bond Future                 | 146.9100                   | 0.1469               | 125.2600            | 0.1253            | 14.737      | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.68 Put    | Bond Future                 | 2076.8600                  | 2.0769               | 2002.6400           | 2.0026            | 3.574       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.68 Call   | Bond Future                 | 15.6000                    | 0.0156               | 16.4500             | 0.0165            | 5.449       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.18 Put    | Bond Future                 | 604.5900                   | 0.6046               | 552.7700            | 0.5528            | 8.571       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.18 Call   | Bond Future                 | 394.7500                   | 0.3948               | 418.0000            | 0.4180            | 5.890       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.99 Call   | Bond Future                 | 2712.8100                  | 2.7128               | 2784.4500           | 2.7845            | 2.641       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.99 Put    | Bond Future                 | 14.2100                    | 0.0142               | 10.7800             | 0.0108            | 24.138      | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.95 Put    | Bond Future                 | 1178.0800                  | 1.1781               | 1110.7800           | 1.1108            | 5.713       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 8.95 Call   | Bond Future                 | 122.0100                   | 0.1220               | 129.7800            | 0.1298            | 6.368       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.45 Put    | Bond Future                 | 218.0000                   | 0.2180               | 189.5600            | 0.1896            | 13.046      | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.45 Call   | Bond Future                 | 989.9600                   | 0.9900               | 1036.5900           | 1.0366            | 4.710       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 11.86 Call  | Bond Future                 | 9007.2500                  | 9.0073               | 9082.3200           | 9.0823            | 0.833       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 11.86 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 10.31 Put   | Bond Future                 | 2.0100                     | 0.0020               | 1.3900              | 0.0014            | 30.846      | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 10.31 Call  | Bond Future                 | 3819.5300                  | 3.8195               | 3893.9800           | 3.8940            | 1.949       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 12.28 Call  | Bond Future                 | 10350.4000                 | 10.3504              | 10425.4700          | 10.4255           | 0.725       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 12.28 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 10.69 Put   | Bond Future                 | 0.1600                     | 0.0002               | 0.1000              | 0.0001            | 37.500      | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 10.69 Call  | Bond Future                 | 5124.8600                  | 5.1249               | 5199.8700           | 5.1999            | 1.464       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 |             | Bond Future                 | 9.2374                     | 97.5845              | 9.2169              | 97.6596           | 0.223       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.93 Call   | Bond Future                 | 2506.9500                  | 2.5070               | 2577.4500           | 2.5775            | 2.812       | 0.0000     |
| 2025/04/15 | 2030             | 08/05/2025 | 9.93 Put    | Bond Future                 | 20.0200                    | 0.0200               | 15.4500             | 0.0155            | 22.827      | 0.0000     |
| 2025/04/15 | 2030             | 07/08/2025 | 12.12 Call  | Bond Future                 | 9120.6800                  | 9.1207               | 9197.0400           | 9.1970            | 0.837       | 0.0000     |
| 2025/04/15 | 2030             | 07/08/2025 | 12.12 Put   | Bond Future                 | 0.6800                     | 0.0007               | 0.5800              | 0.0006            | 14.706      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |           | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | 2030                | 07/08/2025 | 10.48 Put  | Bond Future                    | 119.9500                      | 0.1200                  | 111.4900  | 0.1115                 | 7.053                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 10.48 Call | Bond Future                    | 4011.4100                     | 4.0114                  | 4079.4100 | 4.0794                 | 1.695                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 |            | Bond Future                    | 9.3328                        | 95.4757                 | 9.3108    | 95.5522                | 0.235                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 11.11 Call | Bond Future                    | 5969.6500                     | 5.9697                  | 6043.8800 | 6.0439                 | 1.243                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 11.11 Put  | Bond Future                    | 24.4800                       | 0.0245                  | 22.2500   | 0.0223                 | 9.109                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 8.72 Put   | Bond Future                    | 2403.1100                     | 2.4031                  | 2338.4400 | 2.3384                 | 2.691                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 8.72 Call  | Bond Future                    | 240.8300                      | 0.2408                  | 252.6200  | 0.2526                 | 4.896                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 9.22 Put   | Bond Future                    | 1212.2900                     | 1.2123                  | 1165.8300 | 1.1658                 | 3.832                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 9.22 Call  | Bond Future                    | 818.7300                      | 0.8187                  | 848.7300  | 0.8487                 | 3.664                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 9.81 Call  | Bond Future                    | 2088.4600                     | 2.0885                  | 2141.1300 | 2.1411                 | 2.522                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/08/2025 | 9.81 Put   | Bond Future                    | 445.4100                      | 0.4454                  | 421.6200  | 0.4216                 | 5.341                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 8.72 Put   | Bond Future                    | 2800.4000                     | 2.8004                  | 2736.9600 | 2.7370                 | 2.265                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 8.72 Call  | Bond Future                    | 394.8200                      | 0.3948                  | 410.7000  | 0.4107                 | 4.022                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 9.22 Put   | Bond Future                    | 1703.5200                     | 1.7035                  | 1654.8100 | 1.6548                 | 2.859                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 9.22 Call  | Bond Future                    | 988.4600                      | 0.9885                  | 1019.0700 | 1.0191                 | 3.097                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 10.08 Call | Bond Future                    | 2745.7200                     | 2.7457                  | 2800.5600 | 2.8006                 | 1.997                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 10.08 Put  | Bond Future                    | 636.4300                      | 0.6364                  | 611.9500  | 0.6120                 | 3.846                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 |            | Bond Future                    | 9.4348                        | 97.3151                 | 9.4108    | 97.3944                | 0.254                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 9.54 Call  | Bond Future                    | 1548.1600                     | 1.5482                  | 1588.6500 | 1.5887                 | 2.615                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 06/11/2025 | 9.54 Put   | Bond Future                    | 1200.1500                     | 1.2002                  | 1161.3200 | 1.1613                 | 3.235                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 05/02/2026 |            | Bond Future                    | 9.5534                        | 95.1796                 | 9.5273    | 95.2616                | 0.273                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 05/02/2026 | 9.49 Call  | Bond Future                    | 1472.3200                     | 1.4723                  | 1510.0300 | 1.5100                 | 2.561                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 05/02/2026 | 9.49 Put   | Bond Future                    | 1671.5700                     | 1.6716                  | 1627.2900 | 1.6273                 | 2.649                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/05/2026 |            | Bond Future                    | 9.6967                        | 97.0127                 | 9.6681    | 97.0974                | 0.294                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/05/2026 | 9.39 Call  | Bond Future                    | 1235.9400                     | 1.2359                  | 1269.8300 | 1.2698                 | 2.742                | 0.0000      | 0.0000        |
| 2025/04/15 | 2030                | 07/05/2026 | 9.39 Put   | Bond Future                    | 2150.7500                     | 2.1508                  | 2099.9800 | 2.1000                 | 2.361                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.40 Put   | Bond Future                    | 3528.9600                     | 3.5290                  | 3385.7500 | 3.3858                 | 4.058                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.40 Call  | Bond Future                    | 4.3500                        | 0.0044                  | 4.9500    | 0.0050                 | 13.793               | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.90 Put   | Bond Future                    | 1432.3000                     | 1.4323                  | 1315.1000 | 1.3151                 | 8.183                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.90 Call  | Bond Future                    | 271.6700                      | 0.2717                  | 298.2800  | 0.2983                 | 9.795                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 10.28 Call | Bond Future                    | 1105.3800                     | 1.1054                  | 1181.6000 | 1.1816                 | 6.895                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 10.28 Put  | Bond Future                    | 519.3300                      | 0.5193                  | 451.7400  | 0.4517                 | 13.015               | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.42 Put   | Bond Future                    | 3434.2200                     | 3.4342                  | 3291.1700 | 3.2912                 | 4.165                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.42 Call  | Bond Future                    | 5.6300                        | 0.0056                  | 6.3900    | 0.0064                 | 13.499               | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.92 Put   | Bond Future                    | 1367.3700                     | 1.3674                  | 1252.4100 | 1.2524                 | 8.407                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 9.92 Call  | Bond Future                    | 299.7300                      | 0.2997                  | 328.5800  | 0.3286                 | 9.625                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 10.97 Call | Bond Future                    | 3698.4000                     | 3.6984                  | 3831.3400 | 3.8313                 | 3.595                | 0.0000      | 0.0000        |
| 2025/04/15 | 2032                | 08/05/2025 | 10.97 Put  | Bond Future                    | 46.9600                       | 0.0470                  | 36.0900   | 0.0361                 | 23.147               | 0.0000      | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/04/15 | 2032                | 08/05/2025 |             | Bond Future                    | 10.1515                       | 91.6950                  | 10.1201                 | 91.8388              | 0.309        | 0.0000         |
| 2025/04/15 | 2032                | 08/05/2025 | 10.91 Call  | Bond Future                    | 3449.2600                     | 3.4493                   | 3579.9300               | 3.5799               | 3.788        | 0.0000         |
| 2025/04/15 | 2032                | 08/05/2025 | 10.91 Put   | Bond Future                    | 59.0700                       | 0.0591                   | 45.9300                 | 0.0459               | 22.245       | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 |             | Bond Future                    | 10.2634                       | 93.4818                  | 10.2305                 | 93.6284              | 0.321        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 12.01 Call  | Bond Future                    | 7405.3700                     | 7.4054                   | 7546.0600               | 7.5461               | 1.900        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 12.01 Put   | Bond Future                    | 54.9300                       | 0.0549                   | 49.0600                 | 0.0491               | 10.686       | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 9.40 Put    | Bond Future                    | 4129.4500                     | 4.1295                   | 3998.3500               | 3.9984               | 3.175        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 9.40 Call   | Bond Future                    | 191.8900                      | 0.1919                   | 207.3500                | 0.2074               | 8.057        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 9.90 Put    | Bond Future                    | 2353.0600                     | 2.3531                   | 2249.9000               | 2.2499               | 4.384        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 9.90 Call   | Bond Future                    | 721.3500                      | 0.7214                   | 764.7500                | 0.7648               | 6.016        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 10.59 Call  | Bond Future                    | 2318.0600                     | 2.3181                   | 2409.4200               | 2.4094               | 3.941        | 0.0000         |
| 2025/04/15 | 2032                | 07/08/2025 | 10.59 Put   | Bond Future                    | 882.9400                      | 0.8829                   | 827.7400                | 0.8277               | 6.252        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 9.40 Put    | Bond Future                    | 4746.9500                     | 4.7470                   | 4618.9300               | 4.6189               | 2.697        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 9.40 Call   | Bond Future                    | 361.7800                      | 0.3618                   | 384.4400                | 0.3844               | 6.263        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 9.90 Put    | Bond Future                    | 3089.2200                     | 3.0892                   | 2984.9600               | 2.9850               | 3.375        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 9.90 Call   | Bond Future                    | 949.8400                      | 0.9498                   | 996.2600                | 0.9963               | 4.887        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 10.89 Call  | Bond Future                    | 3237.6300                     | 3.2376                   | 3335.4200               | 3.3354               | 3.020        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 10.89 Put   | Bond Future                    | 1124.5800                     | 1.1246                   | 1071.6900               | 1.0717               | 4.703        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 |             | Bond Future                    | 10.3907                       | 91.1216                  | 10.3557                 | 91.2723              | 0.337        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 10.42 Call  | Bond Future                    | 1982.6500                     | 1.9827                   | 2057.4200               | 2.0574               | 3.771        | 0.0000         |
| 2025/04/15 | 2032                | 06/11/2025 | 10.42 Put   | Bond Future                    | 1856.9800                     | 1.8570                   | 1781.0700               | 1.7811               | 4.088        | 0.0000         |
| 2025/04/15 | 2032                | 05/02/2026 |             | Bond Future                    | 10.5308                       | 92.8748                  | 10.4936                 | 93.0295              | 0.354        | 0.0000         |
| 2025/04/15 | 2032                | 05/02/2026 | 10.16 Call  | Bond Future                    | 1440.0200                     | 1.4400                   | 1498.7100               | 1.4987               | 4.076        | 0.0000         |
| 2025/04/15 | 2032                | 05/02/2026 | 10.16 Put   | Bond Future                    | 2995.6400                     | 2.9956                   | 2899.6600               | 2.8997               | 3.204        | 0.0000         |
| 2025/04/15 | 2032                | 07/05/2026 |             | Bond Future                    | 10.6816                       | 90.5024                  | 10.6420                 | 90.6611              | 0.371        | 0.0000         |
| 2025/04/15 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 1424.4800                     | 1.4245                   | 1480.6900               | 1.4807               | 3.946        | 0.0000         |
| 2025/04/15 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 3625.5700                     | 3.6256                   | 3523.1400               | 3.5231               | 2.825        | 0.0000         |
| 2025/04/15 | 2033                | 08/05/2025 |             | Bond Future                    | 127.2305                      | 127.2305                 | 127.3357                | 127.3357             | 0.083        | 0.0000         |
| 2025/04/15 | 2033                | 08/05/2025 | 130.62 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/04/15 | 2033                | 08/05/2025 | 130.62 Put  | Bond Future                    | 3389.5100                     | 3.3895                   | 3284.3500               | 3.2844               | 3.103        | 0.0000         |
| 2025/04/15 | 2033                | 07/08/2025 |             | Bond Future                    | 129.7411                      | 129.7411                 | 129.8483                | 129.8483             | 0.083        | 0.0000         |
| 2025/04/15 | 2033                | 07/08/2025 | 128.65 Call | Bond Future                    | 1091.0500                     | 1.0911                   | 1198.2900               | 1.1983               | 9.829        | 0.0000         |
| 2025/04/15 | 2033                | 07/08/2025 | 128.65 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/04/15 | 2033                | 06/11/2025 |             | Bond Future                    | 130.7341                      | 130.7341                 | 130.8447                | 130.8447             | 0.085        | 0.0000         |
| 2025/04/15 | 2033                | 06/11/2025 | 133.14 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/04/15 | 2033                | 06/11/2025 | 133.14 Put  | Bond Future                    | 2405.8900                     | 2.4059                   | 2295.3500               | 2.2954               | 4.595        | 0.0000         |
| 2025/04/15 | 2033                | 05/02/2026 |             | Bond Future                    | 133.2812                      | 133.2812                 | 133.3954                | 133.3954             | 0.086        | 0.0000         |
| 2025/04/15 | 2033                | 05/02/2026 | 132.88 Call | Bond Future                    | 401.2400                      | 0.4012                   | 515.4400                | 0.5154               | 28.462       | 0.0000         |

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|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | 2033                | 05/02/2026 | 132.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/04/15 | 2033                | 07/05/2026 |             | Bond Future                    | 134.3113                      | 134.3113                | 134.4285  | 134.4285               | 0.087                | 0.0000      | 0.0000        |
| 2025/04/15 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/04/15 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 848.6600                      | 0.8487                  | 731.5100  | 0.7315                 | 13.804               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 10.50 Put   | Bond Future                    | 5824.3300                     | 5.8243                  | 5644.7900 | 5.6448                 | 3.083                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 10.50 Call  | Bond Future                    | 0.4200                        | 0.0004                  | 0.4700    | 0.0005                 | 11.905               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 11.00 Put   | Bond Future                    | 2944.9600                     | 2.9450                  | 2773.4400 | 2.7734                 | 5.824                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 11.00 Call  | Bond Future                    | 63.3000                       | 0.0633                  | 71.3700   | 0.0714                 | 12.749               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 11.46 Call  | Bond Future                    | 695.6800                      | 0.6957                  | 761.7300  | 0.7617                 | 9.494                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 11.46 Put   | Bond Future                    | 992.4500                      | 0.9925                  | 878.9100  | 0.8789                 | 11.440               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 12.55 Put   | Bond Future                    | 8.9400                        | 0.0089                  | 6.0600    | 0.0061                 | 32.215               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 12.55 Call  | Bond Future                    | 5403.9800                     | 5.4040                  | 5580.6900 | 5.5807                 | 3.270                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 13.30 Put   | Bond Future                    | 0.0700                        | 0.0001                  | 0.0300    | 0.0000                 | 57.143               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 13.30 Call  | Bond Future                    | 8985.7700                     | 8.9858                  | 9165.3200 | 9.1653                 | 1.998                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 13.35 Put   | Bond Future                    | 0.0400                        | 0.0000                  | 0.0200    | 0.0000                 | 50.000               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 13.35 Call  | Bond Future                    | 9216.3000                     | 9.2163                  | 9395.8700 | 9.3959                 | 1.948                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 |             | Bond Future                    | 11.5141                       | 83.2383                 | 11.4813   | 83.4179                | 0.285                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 12.25 Call  | Bond Future                    | 3928.7600                     | 3.9288                  | 4097.2700 | 4.0973                 | 4.289                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 08/05/2025 | 12.25 Put   | Bond Future                    | 42.2100                       | 0.0422                  | 31.1300   | 0.0311                 | 26.250               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 |             | Bond Future                    | 11.6522                       | 80.5994                 | 11.6181   | 80.7824                | 0.293                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 7052.7200                     | 7.0527                  | 7216.5800 | 7.2166                 | 2.323                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 225.9000                      | 0.2259                  | 206.6800  | 0.2067                 | 8.508                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 3558.9100                     | 3.5589                  | 3685.7100 | 3.6857                 | 3.563                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 853.5000                      | 0.8535                  | 797.2200  | 0.7972                 | 6.594                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 1196.4100                     | 1.1964                  | 1263.3200 | 1.2633                 | 5.593                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 2453.0800                     | 2.4531                  | 2336.9100 | 2.3369                 | 4.736                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 6320.0900                     | 6.3201                  | 6146.8600 | 6.1469                 | 2.741                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 103.2600                      | 0.1033                  | 113.1100  | 0.1131                 | 9.539                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 5828.4800                     | 5.8285                  | 5658.4500 | 5.6585                 | 2.917                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 143.9200                      | 0.1439                  | 156.9700  | 0.1570                 | 9.068                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 2316.7500                     | 2.3168                  | 2417.9900 | 2.4180                 | 4.370                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 1425.7600                     | 1.4258                  | 1343.9200 | 1.3439                 | 5.740                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 543.5000                      | 0.5435                  | 581.4500  | 0.5815                 | 6.983                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 3746.7400                     | 3.7467                  | 3601.6100 | 3.6016                 | 3.874                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 7519.8400                     | 7.5198                  | 7341.3700 | 7.3414                 | 2.373                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 43.1700                       | 0.0432                  | 47.7800   | 0.0478                 | 10.679               | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 6599.4900                     | 6.5995                  | 6424.7400 | 6.4247                 | 2.648                | 0.0000      | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 84.9800                       | 0.0850                  | 93.3100   | 0.0933                 | 9.802                | 0.0000      | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 4050.7400                     | 4.0507                  | 3900.5300              | 3.9005               | 3.708       | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 450.4100                      | 0.4504                  | 483.2800               | 0.4833               | 7.298       | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 2349.2800                     | 2.3493                  | 2451.3400              | 2.4513               | 4.344       | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 1405.6200                     | 1.4056                  | 1324.6000              | 1.3246               | 5.764       | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 1267.1300                     | 1.2671                  | 1336.6700              | 1.3367               | 5.488       | 0.0000        |
| 2025/04/15 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 2359.9100                     | 2.3599                  | 2246.3700              | 2.2464               | 4.811       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 7440.8000                     | 7.4408                  | 7270.2500              | 7.2703               | 2.292       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 246.2000                      | 0.2462                  | 263.4000               | 0.2634               | 6.986       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 5048.7600                     | 5.0488                  | 4901.9300              | 4.9019               | 2.908       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 741.6400                      | 0.7416                  | 782.5600               | 0.7826               | 5.518       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 3606.4800                     | 3.6065                  | 3720.2600              | 3.7203               | 3.155       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 1708.3700                     | 1.7084                  | 1634.4000              | 1.6344               | 4.330       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 |             | Bond Future                    | 11.7918                       | 82.1519                 | 11.7561                | 82.3397              | 0.303       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 2015.8000                     | 2.0158                  | 2097.2000              | 2.0972               | 4.038       | 0.0000        |
| 2025/04/15 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 2870.5900                     | 2.8706                  | 2764.2400              | 2.7642               | 3.705       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 3888.4300                     | 3.8884                  | 4000.9700              | 4.0010               | 2.894       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 2235.9000                     | 2.2359                  | 2156.1100              | 2.1561               | 3.569       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 6385.7800                     | 6.3858                  | 6232.5400              | 6.2325               | 2.400       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 777.7200                      | 0.7777                  | 816.8100               | 0.8168               | 5.026       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 |             | Bond Future                    | 11.9429                       | 79.4738                 | 11.9054                | 79.6661              | 0.314       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 1219.0300                     | 1.2190                  | 1273.4000              | 1.2734               | 4.460       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 5158.9400                     | 5.1589                  | 5020.9800              | 5.0210               | 2.674       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 2685.0600                     | 2.6851                  | 2776.3500              | 2.7764               | 3.400       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 3111.6300                     | 3.1116                  | 3010.5900              | 3.0106               | 3.247       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 1513.5000                     | 1.5135                  | 1576.7000              | 1.5767               | 4.176       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 4582.2300                     | 4.5822                  | 4453.1000              | 4.4531               | 2.818       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 7545.7600                     | 7.5458                  | 7381.6900              | 7.3817               | 2.174       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 512.1400                      | 0.5121                  | 540.4000               | 0.5404               | 5.518       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 5425.8900                     | 5.4259                  | 5558.5900              | 5.5586               | 2.446       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 1530.2300                     | 1.5302                  | 1470.6000              | 1.4706               | 3.897       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 4446.1800                     | 4.4462                  | 4319.2900              | 4.3193               | 2.854       | 0.0000        |
| 2025/04/15 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 1593.2700                     | 1.5933                  | 1658.7100              | 1.6587               | 4.107       | 0.0000        |
| 2025/04/15 | 2037                | 07/05/2026 |             | Bond Future                    | 12.1057                       | 81.0036                 | 12.0664                | 81.2006              | 0.324       | 0.0000        |
| 2025/04/15 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 1579.2800                     | 1.5793                  | 1640.2500              | 1.6403               | 3.861       | 0.0000        |
| 2025/04/15 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 5657.5700                     | 5.6576                  | 5521.5500              | 5.5216               | 2.404       | 0.0000        |
| 2025/04/15 | 2038                | 08/05/2025 |             | Bond Future                    | 138.7474                      | 138.7474                | 138.7658               | 138.7658             | 0.013       | 0.0000        |
| 2025/04/15 | 2038                | 08/05/2025 | 139.68 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/04/15 | 2038                | 08/05/2025 | 139.68 Put  | Bond Future                    | 932.5700                      | 0.9326                  | 914.1700               | 0.9142               | 1.973       | 0.0000        |

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|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/04/15 | 2038                | 07/08/2025 |             | Bond Future                    | 139.3535                      | 139.3535                | 139.3717               | 139.3717             | 0.013       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 206.5000                      | 0.2065                  | 188.3300               | 0.1883               | 8.799       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 06/11/2025 |             | Bond Future                    | 142.0722                      | 142.0722                | 142.0928               | 142.0928             | 0.014       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 1807.7700                     | 1.8078                  | 1787.2400              | 1.7872               | 1.136       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 05/02/2026 |             | Bond Future                    | 142.6670                      | 142.6670                | 142.6886               | 142.6886             | 0.015       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 533.0200                      | 0.5330                  | 511.3700               | 0.5114               | 4.062       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 07/05/2026 |             | Bond Future                    | 145.4491                      | 145.4491                | 145.4727               | 145.4727             | 0.016       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 919.0800                      | 0.9191                  | 942.7400               | 0.9427               | 2.574       | 0.0000        | 0.0000 |
| 2025/04/15 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 13.43 Put   | Bond Future                    | 0.4100                        | 0.0004                  | 0.2200                 | 0.0002               | 46.341      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 13.43 Call  | Bond Future                    | 8461.2900                     | 8.4613                  | 8683.3300              | 8.6833               | 2.624       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 12.75 Put   | Bond Future                    | 18.8100                       | 0.0188                  | 12.7400                | 0.0127               | 32.270      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 12.75 Call  | Bond Future                    | 5003.8200                     | 5.0038                  | 5219.9800              | 5.2200               | 4.320       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 13.50 Put   | Bond Future                    | 0.2700                        | 0.0003                  | 0.1400                 | 0.0001               | 48.148      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 13.50 Call  | Bond Future                    | 8804.7900                     | 8.8048                  | 9026.8900              | 9.0269               | 2.522       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 |             | Bond Future                    | 11.8547                       | 82.8443                 | 11.8168                | 83.0665              | 0.320       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 12.63 Call  | Bond Future                    | 4379.5400                     | 4.3795                  | 4591.4100              | 4.5914               | 4.838       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 08/05/2025 | 12.63 Put   | Bond Future                    | 34.8100                       | 0.0348                  | 24.4500                | 0.0245               | 29.762      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 |             | Bond Future                    | 11.9948                       | 79.9471                 | 11.9553                | 80.1736              | 0.329       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 13.29 Call  | Bond Future                    | 7214.4700                     | 7.2145                  | 7414.5400              | 7.4145               | 2.773       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 13.29 Put   | Bond Future                    | 289.6600                      | 0.2897                  | 263.2200               | 0.2632               | 9.128       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.60 Call  | Bond Future                    | 4187.6500                     | 4.1877                  | 4351.6200              | 4.3516               | 3.916       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.60 Put   | Bond Future                    | 831.8500                      | 0.8319                  | 769.3100               | 0.7693               | 7.518       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.00 Put   | Bond Future                    | 6192.9300                     | 6.1929                  | 5984.5900              | 5.9846               | 3.364       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.00 Call  | Bond Future                    | 173.4300                      | 0.1734                  | 191.6000               | 0.1916               | 10.477      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.70 Put   | Bond Future                    | 2881.3700                     | 2.8814                  | 2732.9500              | 2.7330               | 5.151       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.70 Call  | Bond Future                    | 1165.5700                     | 1.1656                  | 1243.6600              | 1.2437               | 6.700       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.40 Call  | Bond Future                    | 3387.0700                     | 3.3871                  | 3535.3300              | 3.5353               | 4.377       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.40 Put   | Bond Future                    | 1116.0200                     | 1.1160                  | 1037.7700              | 1.0378               | 7.012       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 10.80 Put   | Bond Future                    | 7393.2900                     | 7.3933                  | 7176.4100              | 7.1764               | 2.933       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 10.80 Call  | Bond Future                    | 81.8700                       | 0.0819                  | 91.5000                | 0.0915               | 11.763      | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.40 Put   | Bond Future                    | 4108.2100                     | 4.1082                  | 3929.5100              | 3.9295               | 4.350       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 11.40 Call  | Bond Future                    | 588.4300                      | 0.5884                  | 636.2400               | 0.6362               | 8.125       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.00 Call  | Bond Future                    | 1983.6500                     | 1.9837                  | 2093.7300              | 2.0937               | 5.549       | 0.0000        | 0.0000 |
| 2025/04/15 | 2040                | 07/08/2025 | 12.00 Put   | Bond Future                    | 1953.6400                     | 1.9536                  | 1837.2100              | 1.8372               | 5.960       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | 2040                | 06/11/2025 |            | Bond Future                    | 12.1355                       | 81.4869                 | 12.0943                | 81.7190              | 0.340       | 0.0000        |
| 2025/04/15 | 2040                | 06/11/2025 | 11.84 Call | Bond Future                    | 1772.2500                     | 1.7723                  | 1863.0700              | 1.8631               | 5.125       | 0.0000        |
| 2025/04/15 | 2040                | 06/11/2025 | 11.84 Put  | Bond Future                    | 3458.9000                     | 3.4589                  | 3317.6300              | 3.3176               | 4.084       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 6432.8200                     | 6.4328                  | 6604.0900              | 6.6041               | 2.662       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 1494.1900                     | 1.4942                  | 1427.9400              | 1.4279               | 4.434       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 4563.9800                     | 4.5640                  | 4414.2500              | 4.4143               | 3.281       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 1930.4000                     | 1.9304                  | 2018.1900              | 2.0182               | 4.548       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 |            | Bond Future                    | 12.2870                       | 78.5453                 | 12.2439                | 78.7829              | 0.351       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 11.49 Call | Bond Future                    | 1249.0900                     | 1.2491                  | 1314.3000              | 1.3143               | 5.221       | 0.0000        |
| 2025/04/15 | 2040                | 05/02/2026 | 11.49 Put  | Bond Future                    | 5824.1500                     | 5.8242                  | 5651.8400              | 5.6518               | 2.959       | 0.0000        |
| 2025/04/15 | 2040                | 07/05/2026 |            | Bond Future                    | 12.4488                       | 80.0570                 | 12.4037                | 80.3000              | 0.362       | 0.0000        |
| 2025/04/15 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 1690.7200                     | 1.6907                  | 1767.0300              | 1.7670               | 4.513       | 0.0000        |
| 2025/04/15 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 6059.8100                     | 6.0598                  | 5893.1200              | 5.8931               | 2.751       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 10.85 Put  | Bond Future                    | 7492.1500                     | 7.4922                  | 7328.4300              | 7.3284               | 2.185       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 10.85 Call | Bond Future                    | 0.0300                        | 0.0000                  | 0.0300                 | 0.0000               | 0.000       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.76 Call | Bond Future                    | 288.9100                      | 0.2889                  | 314.8400               | 0.3148               | 8.975       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.76 Put  | Bond Future                    | 1874.4800                     | 1.8745                  | 1736.6900              | 1.7367               | 7.351       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.35 Put  | Bond Future                    | 4176.7800                     | 4.1768                  | 4014.5200              | 4.0145               | 3.885       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.35 Call | Bond Future                    | 15.9500                       | 0.0160                  | 17.4100                | 0.0174               | 9.154       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | Call       | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | Put        | Bond Future                    | 21731.6200                    | 21.7316                 | 21567.9000             | 21.5679              | 0.753       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 12.40 Call | Bond Future                    | 2394.2000                     | 2.3942                  | 2519.5500              | 2.5196               | 5.236       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 12.40 Put  | Bond Future                    | 219.8400                      | 0.2198                  | 181.4700               | 0.1815               | 17.454      | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.65 Call | Bond Future                    | 155.9000                      | 0.1559                  | 170.5100               | 0.1705               | 9.371       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 11.65 Put  | Bond Future                    | 2419.1200                     | 2.4191                  | 2270.0100              | 2.2700               | 6.164       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 10.92 Put  | Bond Future                    | 7012.6500                     | 7.0127                  | 6848.9300              | 6.8489               | 2.335       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 10.92 Call | Bond Future                    | 0.0900                        | 0.0001                  | 0.0900                 | 0.0001               | 0.000       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 |            | Bond Future                    | 12.0236                       | 78.2684                 | 11.9960                | 78.4321              | 0.230       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 12.72 Call | Bond Future                    | 3995.4500                     | 3.9955                  | 4146.9400              | 4.1469               | 3.792       | 0.0000        |
| 2025/04/15 | 2044                | 08/05/2025 | 12.72 Put  | Bond Future                    | 51.8900                       | 0.0519                  | 39.6600                | 0.0397               | 23.569      | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 |            | Bond Future                    | 12.1596                       | 75.4073                 | 12.1308                | 75.5742              | 0.236       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 13.34 Call | Bond Future                    | 6720.5400                     | 6.7205                  | 6863.1800              | 6.8632               | 2.122       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 13.34 Put  | Bond Future                    | 351.2100                      | 0.3512                  | 326.9900               | 0.3270               | 6.896       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 11.85 Call | Bond Future                    | 1134.6400                     | 1.1346                  | 1188.4600              | 1.1885               | 4.743       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 11.85 Put  | Bond Future                    | 2965.9600                     | 2.9660                  | 2852.9200              | 2.8529               | 3.811       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 11.30 Put  | Bond Future                    | 5538.7100                     | 5.5387                  | 5389.6700              | 5.3897               | 2.691       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 11.30 Call | Bond Future                    | 270.5600                      | 0.2706                  | 288.3800               | 0.2884               | 6.586       | 0.0000        |
| 2025/04/15 | 2044                | 07/08/2025 | 10.63 Put  | Bond Future                    | 9815.2700                     | 9.8153                  | 9650.0400              | 9.6500               | 1.683       | 0.0000        |

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| Deal Date  | Contract Details |            | Strike C/P  | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |           | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|---------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2025/04/15 | 2044             | 07/08/2025 | 10.63 Call  |         | Bond Future                 | 18.0400                    | 0.0180               | 19.6700   | 0.0197              | 9.035             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 06/11/2025 |             |         | Bond Future                 | 12.2956                    | 76.8597              | 12.2656   | 77.0309             | 0.244             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 06/11/2025 | 11.88 Call  |         | Bond Future                 | 1568.7000                  | 1.5687               | 1627.0400 | 1.6270              | 3.719             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 06/11/2025 | 11.88 Put   |         | Bond Future                 | 3997.7300                  | 3.9977               | 3884.9000 | 3.8849              | 2.822             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 05/02/2026 |             |         | Bond Future                 | 12.4415                    | 73.9544              | 12.4101   | 74.1297             | 0.252             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 05/02/2026 | 11.56 Call  |         | Bond Future                 | 1111.4000                  | 1.1114               | 1154.0400 | 1.1540              | 3.837             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 05/02/2026 | 11.56 Put   |         | Bond Future                 | 6309.7300                  | 6.3097               | 6177.0100 | 6.1770              | 2.103             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 07/05/2026 |             |         | Bond Future                 | 12.5964                    | 75.3776              | 12.5636   | 75.5572             | 0.260             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 07/05/2026 | 11.80 Call  |         | Bond Future                 | 1674.9800                  | 1.6750               | 1729.3300 | 1.7293              | 3.245             | 0.0000      | 0.0000     |
| 2025/04/15 | 2044             | 07/05/2026 | 11.80 Put   |         | Bond Future                 | 6249.1700                  | 6.2492               | 6123.9000 | 6.1239              | 2.005             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 08/05/2025 |             |         | Bond Future                 | 118.4523                   | 118.4523             | 118.2920  | 118.2920            | 0.135             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 08/05/2025 | 121.97 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 08/05/2025 | 121.97 Put  |         | Bond Future                 | 3517.6800                  | 3.5177               | 3678.0500 | 3.6781              | 4.559             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/08/2025 |             |         | Bond Future                 | 120.7896                   | 120.7896             | 120.6262  | 120.6262            | 0.135             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/08/2025 | 118.69 Call |         | Bond Future                 | 2099.6200                  | 2.0996               | 1936.1700 | 1.9362              | 7.785             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/08/2025 | 118.69 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 06/11/2025 |             |         | Bond Future                 | 120.8855                   | 120.8855             | 120.7196  | 120.7196            | 0.137             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 06/11/2025 | 125.41 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 06/11/2025 | 125.41 Put  |         | Bond Future                 | 4524.5000                  | 4.5245               | 4690.4000 | 4.6904              | 3.667             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 05/02/2026 |             |         | Bond Future                 | 123.2404                   | 123.2404             | 123.0726  | 123.0726            | 0.136             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 05/02/2026 | 121.65 Call |         | Bond Future                 | 1590.3800                  | 1.5904               | 1422.5800 | 1.4226              | 10.551            | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 05/02/2026 | 121.65 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/05/2026 |             |         | Bond Future                 | 123.3385                   | 123.3385             | 123.1673  | 123.1673            | 0.139             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/05/2026 | 124.95 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2046             | 07/05/2026 | 124.95 Put  |         | Bond Future                 | 1611.5300                  | 1.6115               | 1782.6800 | 1.7827              | 10.620            | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 08/05/2025 |             |         | Bond Future                 | 119.3028                   | 119.3028             | 119.3188  | 119.3188            | 0.013             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 08/05/2025 | 121.16 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 08/05/2025 | 121.16 Put  |         | Bond Future                 | 1857.2500                  | 1.8573               | 1841.2200 | 1.8412              | 0.863             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 07/08/2025 |             |         | Bond Future                 | 119.2811                   | 119.2811             | 119.2972  | 119.2972            | 0.014             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 07/08/2025 | 119.89 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 07/08/2025 | 119.89 Put  |         | Bond Future                 | 608.9000                   | 0.6089               | 592.7800  | 0.5928              | 2.647             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 06/11/2025 |             |         | Bond Future                 | 121.6083                   | 121.6083             | 121.6266  | 121.6266            | 0.015             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 06/11/2025 | 124.42 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 06/11/2025 | 124.42 Put  |         | Bond Future                 | 2811.7300                  | 2.8117               | 2793.3700 | 2.7934              | 0.653             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 05/02/2026 |             |         | Bond Future                 | 121.5564                   | 121.5564             | 121.5755  | 121.5755            | 0.016             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 05/02/2026 | 122.82 Call |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 05/02/2026 | 122.82 Put  |         | Bond Future                 | 1263.6200                  | 1.2636               | 1244.5400 | 1.2445              | 1.510             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 07/05/2026 |             |         | Bond Future                 | 123.9266                   | 123.9266             | 123.9474  | 123.9474            | 0.017             | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |           | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2025/04/15 | 2050             | 07/05/2026 | 124.07 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 2050             | 07/05/2026 | 124.07 Put  | Bond Future                 | 143.3700                   | 0.1434               | 122.6500  | 0.1227              | 14.452            | 0.0000      | 0.0000     |
| 2025/04/15 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | AL37             | 08/05/2025 |             | Index Future                | 1087.3130                  | 1087.3130            | 1088.3480 | 1088.3480           | 0.095             | 0.0000      | 0.0000     |
| 2025/04/15 | AL37             | 07/08/2025 |             | Index Future                | 1108.5000                  | 1108.5000            | 1109.5560 | 1109.5560           | 0.095             | 0.0000      | 0.0000     |
| 2025/04/15 | AL37             | 06/11/2025 |             | Index Future                | 1129.8750                  | 1129.8750            | 1130.9540 | 1130.9540           | 0.095             | 0.0000      | 0.0000     |
| 2025/04/15 | AL37             | 05/02/2026 |             | Index Future                | 1151.6410                  | 1151.6410            | 1152.7430 | 1152.7430           | 0.096             | 0.0000      | 0.0000     |
| 2025/04/15 | AL37             | 07/05/2026 |             | Index Future                | 1173.8670                  | 1173.8670            | 1174.9930 | 1174.9930           | 0.096             | 0.0000      | 0.0000     |
| 2025/04/15 | AL7T             | 08/05/2025 |             | Index Future                | 1275.2070                  | 1275.2070            | 1277.5420 | 1277.5420           | 0.183             | 0.0000      | 0.0000     |
| 2025/04/15 | AL7T             | 07/08/2025 |             | Index Future                | 1300.0560                  | 1300.0560            | 1302.4360 | 1302.4360           | 0.183             | 0.0000      | 0.0000     |
| 2025/04/15 | AL7T             | 06/11/2025 |             | Index Future                | 1325.1250                  | 1325.1250            | 1327.5550 | 1327.5550           | 0.183             | 0.0000      | 0.0000     |
| 2025/04/15 | AL7T             | 05/02/2026 |             | Index Future                | 1350.6510                  | 1350.6510            | 1353.1310 | 1353.1310           | 0.184             | 0.0000      | 0.0000     |
| 2025/04/15 | AL7T             | 07/05/2026 |             | Index Future                | 1376.7180                  | 1376.7180            | 1379.2490 | 1379.2490           | 0.184             | 0.0000      | 0.0000     |
| 2025/04/15 | ALBI             | 08/05/2025 |             | Index Future                | 1100.5700                  | 1100.5700            | 1102.1170 | 1102.1170           | 0.141             | 0.0000      | 0.0000     |
| 2025/04/15 | ALBI             | 07/08/2025 |             | Index Future                | 1122.0150                  | 1122.0150            | 1123.5920 | 1123.5920           | 0.141             | 0.0000      | 0.0000     |
| 2025/04/15 | ALBI             | 06/11/2025 |             | Index Future                | 1143.6510                  | 1143.6510            | 1145.2620 | 1145.2620           | 0.141             | 0.0000      | 0.0000     |
| 2025/04/15 | ALBI             | 05/02/2026 |             | Index Future                | 1165.6820                  | 1165.6820            | 1167.3260 | 1167.3260           | 0.141             | 0.0000      | 0.0000     |
| 2025/04/15 | ALBI             | 07/05/2026 |             | Index Future                | 1188.1790                  | 1188.1790            | 1189.8570 | 1189.8570           | 0.141             | 0.0000      | 0.0000     |
| 2025/04/15 | C002             | 31/03/2032 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C007             | 31/01/2037 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C030             | 31/01/2030 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C035             | 28/02/2035 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C038             | 31/01/2038 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C040             | 06/10/2015 |             | Price Contribution          | 100.0000                   | 100.0000             | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C040             | 31/01/2040 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C044             | 31/01/2044 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C048             | 28/02/2048 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/04/15 | C050             | 31/12/2050 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000  | 0.0000              | 0.000             | 0.0000      | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/04/15 | C186             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     |
| 2025/04/15 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | ES33             | 08/05/2025 |            | Bond Future                 | 11.6942                    | 79.2147              | 11.6604             | 79.3655           | 0.289       | 0.0000     |
| 2025/04/15 | ES33             | 08/05/2025 | 12.73 Call | Bond Future                 | 4442.7500                  | 4.4428               | 4593.5500           | 4.5936            | 3.394       | 0.0000     |
| 2025/04/15 | ES33             | 08/05/2025 | 12.73 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | ES33             | 07/08/2025 |            | Bond Future                 | 11.8533                    | 80.7779              | 11.8179             | 80.9316           | 0.298       | 0.0000     |
| 2025/04/15 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 6973.2600                  | 6.9733               | 7127.0400           | 7.1270            | 2.205       | 0.0000     |
| 2025/04/15 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/04/15 | ES33             | 06/11/2025 |            | Bond Future                 | 12.0319                    | 78.5576              | 11.9946             | 78.7155           | 0.310       | 0.0000     |
| 2025/04/15 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 0.0000                     | 0.0000               | 65.2900             | 0.0653            | 100.000     | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product       | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/04/15 | ES33             | 06/11/2025 | 12.01 Put     | Bond Future                 | 92.6300                    | 0.0926                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 05/02/2026 |               | Bond Future                 | 12.2285                    | 80.0870               | 12.1891              | 80.2490           | 0.322        | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 05/02/2026 | 11.49 Call    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 05/02/2026 | 11.49 Put     | Bond Future                 | 3108.4500                  | 3.1085                | 2946.4800            | 2.9465            | 5.211        | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 07/05/2026 |               | Bond Future                 | 12.4319                    | 77.8503               | 12.3903              | 78.0163           | 0.335        | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 07/05/2026 | 11.69 Call    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES33             | 07/05/2026 | 11.69 Put     | Bond Future                 | 3030.2400                  | 3.0302                | 2864.2000            | 2.8642            | 5.479        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 08/05/2025 |               | Bond Future                 | 12.3044                    | 73.5731               | 12.2614              | 73.8113           | 0.349        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 08/05/2025 | 13.25 Call    | Bond Future                 | 4942.2200                  | 4.9422                | 5180.3900            | 5.1804            | 4.819        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 08/05/2025 | 13.25 Put     | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/08/2025 |               | Bond Future                 | 12.4443                    | 75.0249               | 12.3996              | 75.2678           | 0.359        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/08/2025 | 13.79 Call    | Bond Future                 | 6752.7200                  | 6.7527                | 6995.6000            | 6.9956            | 3.597        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/08/2025 | 13.79 Put     | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 06/11/2025 |               | Bond Future                 | 12.5965                    | 72.2232               | 12.5498              | 72.4719           | 0.370        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 06/11/2025 | 12.39 Call    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 06/11/2025 | 12.39 Put     | Bond Future                 | 1110.6700                  | 1.1107                | 862.0200             | 0.8620            | 22.387       | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 05/02/2026 |               | Bond Future                 | 12.7552                    | 73.6286               | 12.7065              | 73.8830           | 0.382        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 05/02/2026 | 11.85 Call    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 05/02/2026 | 11.85 Put     | Bond Future                 | 4971.1300                  | 4.9711                | 4716.7000            | 4.7167            | 5.118        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/05/2026 |               | Bond Future                 | 12.9235                    | 70.7975               | 12.8726              | 71.0577           | 0.394        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/05/2026 | 12.20 Call    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | ES42             | 07/05/2026 | 12.20 Put     | Bond Future                 | 3843.8900                  | 3.8439                | 3583.6700            | 3.5837            | 6.770        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 08/05/2025 |               | GOVI                        | 1084.6770                  | 1084.6770             | 1086.1510            | 1086.1510         | 0.136        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 08/05/2025 | 1,022.00 Call | GOVI                        | 626770.0000                | 62.6770               | 641510.0000          | 64.1510           | 2.352        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 08/05/2025 | 1,022.00 Put  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 07/08/2025 |               | GOVI                        | 1105.8130                  | 1105.8130             | 1107.3160            | 1107.3160         | 0.136        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 07/08/2025 | 1,011.00 Call | GOVI                        | 948130.0000                | 94.8130               | 963160.0000          | 96.3160           | 1.585        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 07/08/2025 | 1,011.00 Put  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 06/11/2025 |               | GOVI                        | 1127.1370                  | 1127.1370             | 1128.6710            | 1128.6710         | 0.136        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 06/11/2025 | 1,112.00 Call | GOVI                        | 151370.0000                | 15.1370               | 166710.0000          | 16.6710           | 10.134       | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 06/11/2025 | 1,112.00 Put  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 05/02/2026 |               | GOVI                        | 1148.8490                  | 1148.8490             | 1150.4160            | 1150.4160         | 0.136        | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 05/02/2026 | 1,150.00 Call | GOVI                        | 0.0000                     | 0.0000                | 4160.0000            | 0.4160            | 100.000      | 0.0000      | 0.0000 |
| 2025/04/15 | GOVI             | 05/02/2026 | 1,150.00 Put  | GOVI                        | 11510.0000                 | 1.1510                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing  | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|------------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2025/04/15 | GOVI             | 07/05/2026 |                | GOVI                   |                     | 1171.0210                  | 1171.0210       | 1172.6210     | 1172.6210            | 0.137             | 0.0000       | 0.0000      |
| 2025/04/15 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                   |                     | 59790.0000                 | 5.9790          | 43790.0000    | 4.3790               | 26.760            | 0.0000       | 0.0000      |
| 2025/04/15 | GVIX             | 01/01/2029 |                | LIVE INDEX             |                     | 110.0000                   | 110.0000        | 110.0000      | 110.0000             | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IGOV             | 08/05/2025 |                | Index Future           |                     | 374.7670                   | 374.7670        | 374.8470      | 374.8470             | 0.021             | 0.0000       | 0.0000      |
| 2025/04/15 | IGOV             | 07/08/2025 |                | Index Future           |                     | 382.1620                   | 382.1620        | 382.2430      | 382.2430             | 0.021             | 0.0000       | 0.0000      |
| 2025/04/15 | IGOV             | 06/11/2025 |                | Index Future           |                     | 389.6220                   | 389.6220        | 389.7060      | 389.7060             | 0.022             | 0.0000       | 0.0000      |
| 2025/04/15 | IGOV             | 05/02/2026 |                | Index Future           |                     | 397.2170                   | 397.2170        | 397.3030      | 397.3030             | 0.022             | 0.0000       | 0.0000      |
| 2025/04/15 | IGOV             | 07/05/2026 |                | Index Future           |                     | 404.9700                   | 404.9700        | 405.0590      | 405.0590             | 0.022             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 17/12/2025 |                | Interest Rate Swap     |                     | 80.2800                    | 80.2800         | 80.2800       | 80.2800              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 16/03/2026 |                | Interest Rate Swap     |                     | 76.8200                    | 76.8200         | 76.8200       | 76.8200              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 15/06/2026 |                | Interest Rate Swap     |                     | 75.2400                    | 75.2400         | 75.2400       | 75.2400              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 21/09/2026 |                | Interest Rate Swap     |                     | 77.2700                    | 77.2700         | 77.2700       | 77.2700              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 21/12/2026 |                | Interest Rate Swap     |                     | 81.3000                    | 81.3000         | 81.3000       | 81.3000              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 15/03/2027 |                | Interest Rate Swap     |                     | 79.8000                    | 79.8000         | 79.8000       | 79.8000              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 21/06/2027 |                | Interest Rate Swap     |                     | 81.8600                    | 81.8600         | 81.8600       | 81.8600              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 20/09/2027 |                | Interest Rate Swap     |                     | 87.6100                    | 87.6100         | 87.6100       | 87.6100              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 20/12/2027 |                | Interest Rate Swap     |                     | 87.9400                    | 87.9400         | 87.9400       | 87.9400              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 22/03/2028 |                | Interest Rate Swap     |                     | 80.8900                    | 80.8900         | 80.8900       | 80.8900              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 20/06/2028 |                | Interest Rate Swap     |                     | 88.6800                    | 88.6800         | 88.6800       | 88.6800              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | IS10             | 19/09/2028 |                | Interest Rate Swap     |                     | 92.0200                    | 92.0200         | 92.0200       | 92.0200              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | J186             | 21/12/2026 |                | Interest Rate Swap     |                     | 8.6830                     | 8.6830          | 8.6830        | 8.6830               | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | JBAF             | 18/06/2025 |                | Jibar Tradeable Future |                     | 8.2950                     | 91.7050         | 8.2950        | 91.7050              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | JBAF             | 17/09/2025 |                | Jibar Tradeable Future |                     | 8.3400                     | 91.6600         | 8.3400        | 91.6600              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | JBAF             | 17/12/2025 |                | Jibar Tradeable Future |                     | 8.3720                     | 91.6280         | 8.3720        | 91.6280              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | JBAF             | 18/03/2026 |                | Jibar Tradeable Future |                     | 8.3720                     | 91.6280         | 8.3720        | 91.6280              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | JBAF             | 17/06/2026 |                | Jibar Tradeable Future |                     | 8.4000                     | 91.6000         | 8.4000        | 91.6000              | 0.000             | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 08/05/2025 |                | Bond Future            |                     | 10.2308                    | 99.9243         | 10.1995       | 100.0894             | 0.305             | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 08/05/2025 | 10.33 Call     | Bond Future            |                     | 1043.9600                  | 1.0440          | 1132.9800     | 1.1330               | 8.527             | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 08/05/2025 | 10.33 Put      | Bond Future            |                     | 521.5500                   | 0.5216          | 445.4400      | 0.4454               | 14.593            | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 07/08/2025 |                | Bond Future            |                     | 10.3400                    | 101.8715        | 10.3072       | 102.0397             | 0.317             | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 07/08/2025 | 10.33 Call     | Bond Future            |                     | 1577.1800                  | 1.5772          | 1656.2000     | 1.6562               | 5.010             | 0.0000       | 0.0000      |
| 2025/04/15 | R033             | 07/08/2025 | 10.33 Put      | Bond Future            |                     | 1628.3300                  | 1.6283          | 1539.0900     | 1.5391               | 5.480             | 0.0000       | 0.0000      |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/04/15 | R033             | 06/11/2025 |            | Bond Future                 | 10.4630                    | 98.7901              | 10.4283             | 98.9630           | 0.331       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 06/11/2025 | 10.33 Call | Bond Future                 | 1758.8100                  | 1.7588               | 1834.3900           | 1.8344            | 4.297       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 06/11/2025 | 10.33 Put  | Bond Future                 | 2424.1900                  | 2.4242               | 2326.8600           | 2.3269            | 4.015       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 05/02/2026 |            | Bond Future                 | 10.5972                    | 100.6907             | 10.5605             | 100.8681          | 0.346       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 2238.2700                  | 2.2383               | 2320.1000           | 2.3201            | 3.656       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 2757.3500                  | 2.7574               | 2661.7600           | 2.6618            | 3.467       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 07/05/2026 |            | Bond Future                 | 10.7406                    | 97.5846              | 10.7017             | 97.7665           | 0.362       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 1954.0600                  | 1.9541               | 2027.0600           | 2.0271            | 3.736       | 0.0000     | 0.0000 |
| 2025/04/15 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 3657.7000                  | 3.6577               | 3548.7900           | 3.5488            | 2.978       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.08 Put  | Bond Future                 | 5024.4900                  | 5.0245               | 4824.5300           | 4.8245            | 3.980       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.08 Call | Bond Future                 | 1.0400                     | 0.0010               | 1.2400              | 0.0012            | 19.231      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.58 Put  | Bond Future                 | 2292.6800                  | 2.2927               | 2111.7200           | 2.1117            | 7.893       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.58 Call | Bond Future                 | 123.8900                   | 0.1239               | 143.0900            | 0.1431            | 15.498      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.01 Call | Bond Future                 | 921.0600                   | 0.9211               | 1016.3400           | 1.0163            | 10.345      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.01 Put  | Bond Future                 | 728.8500                   | 0.7289               | 623.9700            | 0.6240            | 14.390      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.70 Call | Bond Future                 | 3851.0900                  | 3.8511               | 4039.2200           | 4.0392            | 4.885       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.70 Put  | Bond Future                 | 42.9600                    | 0.0430               | 30.9300             | 0.0309            | 28.003      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.95 Call | Bond Future                 | 749.2600                   | 0.7493               | 831.8600            | 0.8319            | 11.024      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.95 Put  | Bond Future                 | 881.4200                   | 0.8814               | 763.8600            | 0.7639            | 13.338      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.44 Put  | Bond Future                 | 3001.6700                  | 3.0017               | 2809.3100           | 2.8093            | 6.408       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 10.44 Call | Bond Future                 | 45.6400                    | 0.0456               | 53.4400             | 0.0534            | 17.090      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 13.35 Call | Bond Future                 | 11663.4600                 | 11.6635              | 11863.6200          | 11.8636           | 1.716       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 13.35 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 12.70 Call | Bond Future                 | 8695.3800                  | 8.6954               | 8895.4800           | 8.8955            | 2.301       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 12.70 Put  | Bond Future                 | 0.1200                     | 0.0001               | 0.0600              | 0.0001            | 50.000      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.46 Put  | Bond Future                 | 130.3900                   | 0.1304               | 100.2800            | 0.1003            | 23.092      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.46 Call | Bond Future                 | 2704.2700                  | 2.7043               | 2874.3200           | 2.8743            | 6.288       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 |            | Bond Future                 | 10.9744                    | 89.3412              | 10.9375             | 89.5414           | 0.337       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.78 Call | Bond Future                 | 4243.0800                  | 4.2431               | 4434.6600           | 4.4347            | 4.515       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 08/05/2025 | 11.78 Put  | Bond Future                 | 28.9600                    | 0.0290               | 20.3800             | 0.0204            | 29.627      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 |            | Bond Future                 | 11.0970                    | 91.0821              | 11.0584             | 91.2862           | 0.347       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 12.65 Call | Bond Future                 | 7852.5000                  | 7.8525               | 8041.9700           | 8.0420            | 2.413       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 12.65 Put  | Bond Future                 | 142.1000                   | 0.1421               | 127.5600            | 0.1276            | 10.232      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 10.08 Put  | Bond Future                 | 5743.1400                  | 5.7431               | 5553.7400           | 5.5537            | 3.298       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 10.08 Call | Bond Future                 | 137.6800                   | 0.1377               | 152.2900            | 0.1523            | 10.612      | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 10.58 Put  | Bond Future                 | 3418.4900                  | 3.4185               | 3262.9800           | 3.2630            | 4.549       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 10.58 Call | Bond Future                 | 627.6700                   | 0.6277               | 676.1700            | 0.6762            | 7.727       | 0.0000     | 0.0000 |
| 2025/04/15 | R035             | 07/08/2025 | 11.34 Call | Bond Future                 | 2525.2000                  | 2.5252               | 2645.7700           | 2.6458            | 4.775       | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |           | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | R035                | 07/08/2025 | 11.34 Put  | Bond Future                    | 1253.3500                     | 1.2534                  | 1169.9100 | 1.1699                 | 6.657                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 07/08/2025 | 11.30 Call | Bond Future                    | 2392.6000                     | 2.3926                  | 2509.6500 | 2.5097                 | 4.892                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 07/08/2025 | 11.30 Put  | Bond Future                    | 1328.3300                     | 1.3283                  | 1241.3700 | 1.2414                 | 6.547                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 7425.1400                     | 7.4251                  | 7233.7500 | 7.2338                 | 2.578                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 213.4800                      | 0.2135                  | 231.2700  | 0.2313                 | 8.333                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 5068.1600                     | 5.0682                  | 4902.6300 | 4.9026                 | 3.266                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 669.3500                      | 0.6694                  | 713.0000  | 0.7130                 | 6.521                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 2967.1400                     | 2.9671                  | 3083.7800 | 3.0838                 | 3.931                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 1967.4300                     | 1.9674                  | 1874.8900 | 1.8749                 | 4.704                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 4733.5400                     | 4.7335                  | 4881.1500 | 4.8812                 | 3.118                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 1146.6200                     | 1.1466                  | 1085.0500 | 1.0851                 | 5.370                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 3029.1300                     | 3.0291                  | 3147.1000 | 3.1471                 | 3.895                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.45 Put  | Bond Future                    | 1927.9200                     | 1.9279                  | 1836.7100 | 1.8367                 | 4.731                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.95 Put  | Bond Future                    | 3141.2600                     | 3.1413                  | 3014.2200 | 3.0142                 | 4.044                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.95 Call | Bond Future                    | 1655.5100                     | 1.6555                  | 1737.6500 | 1.7377                 | 4.962                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 6567.6600                     | 6.5677                  | 6383.5100 | 6.3835                 | 2.804                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 325.1700                      | 0.3252                  | 350.2000  | 0.3502                 | 7.698                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 4388.7300                     | 4.3887                  | 4234.6200 | 4.2346                 | 3.511                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 920.6900                      | 0.9207                  | 975.7600  | 0.9758                 | 5.981                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 3745.6600                     | 3.7457                  | 3877.6200 | 3.8776                 | 3.523                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 1538.5300                     | 1.5385                  | 1461.3100 | 1.4613                 | 5.019                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 4943.4800                     | 4.9435                  | 4779.8900 | 4.7799                 | 3.309                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 709.8600                      | 0.7099                  | 755.4500  | 0.7555                 | 6.422                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 3170.8900                     | 3.1709                  | 3043.1100 | 3.0431                 | 4.030                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 1632.3400                     | 1.6323                  | 1713.7400 | 1.7137                 | 4.987                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 4880.3900                     | 4.8804                  | 5030.0200 | 5.0300                 | 3.066                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 1098.8500                     | 1.0989                  | 1039.3000 | 1.0393                 | 5.419                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 |            | Bond Future                    | 11.2347                       | 88.3317                 | 11.1942   | 88.5408                | 0.360                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 2292.8300                     | 2.2928                  | 2393.4000 | 2.3934                 | 4.386                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 2472.1600                     | 2.4722                  | 2363.5500 | 2.3636                 | 4.393                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.44 Put  | Bond Future                    | 5770.4200                     | 5.7704                  | 5604.2000 | 5.6042                 | 2.881                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.44 Call | Bond Future                    | 837.9700                      | 0.8380                  | 885.9700  | 0.8860                 | 5.728                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.94 Put  | Bond Future                    | 3984.7800                     | 3.9848                  | 3849.3800 | 3.8494                 | 3.398                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.94 Call | Bond Future                    | 1707.1600                     | 1.7072                  | 1785.9800 | 1.7860                 | 4.617                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 12.44 Call | Bond Future                    | 6241.5200                     | 6.2415                  | 6401.5000 | 6.4015                 | 2.563                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 12.44 Put  | Bond Future                    | 1151.0300                     | 1.1510                  | 1096.7900 | 1.0968                 | 4.712                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 |            | Bond Future                    | 11.3852                       | 90.0314                 | 11.3427   | 90.2456                | 0.374                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.79 Call | Bond Future                    | 1404.8200                     | 1.4048                  | 1474.0300 | 1.4740                 | 4.927                | 0.0000      | 0.0000        |
| 2025/04/15 | R035                | 05/02/2026 | 10.79 Put  | Bond Future                    | 4467.9400                     | 4.4679                  | 4322.9300 | 4.3229                 | 3.246                | 0.0000      | 0.0000        |

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|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | R035                | 07/05/2026 |            | Bond Future                    | 11.5361                       | 87.2588                 | 11.4915                | 87.4781              | 0.387       | 0.0000        |
| 2025/04/15 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 1647.2400                     | 1.6472                  | 1720.2500              | 1.7203               | 4.432       | 0.0000        |
| 2025/04/15 | R035                | 07/05/2026 | 10.86 Put  | Bond Future                    | 5048.7500                     | 5.0488                  | 4902.4300              | 4.9024               | 2.898       | 0.0000        |
| 2025/04/15 | R038                | 08/05/2025 |            | Bond Future                    | 11.5428                       | 96.8277                 | 11.5103                | 97.0366              | 0.282       | 0.0000        |
| 2025/04/15 | R038                | 08/05/2025 | 11.24 Call | Bond Future                    | 230.5200                      | 0.2305                  | 259.6400               | 0.2596               | 12.632      | 0.0000        |
| 2025/04/15 | R038                | 08/05/2025 | 11.24 Put  | Bond Future                    | 2200.3200                     | 2.2003                  | 2020.6000              | 2.0206               | 8.168       | 0.0000        |
| 2025/04/15 | R038                | 07/08/2025 |            | Bond Future                    | 11.6779                       | 98.7145                 | 11.6441                | 98.9274              | 0.290       | 0.0000        |
| 2025/04/15 | R038                | 07/08/2025 | 11.24 Call | Bond Future                    | 868.8300                      | 0.8688                  | 925.2400               | 0.9252               | 6.493       | 0.0000        |
| 2025/04/15 | R038                | 07/08/2025 | 11.24 Put  | Bond Future                    | 3674.9200                     | 3.6749                  | 3518.5000              | 3.5185               | 4.256       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 |            | Bond Future                    | 11.8248                       | 95.1308                 | 11.7893                | 95.3492              | 0.301       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 11.24 Call | Bond Future                    | 1159.7500                     | 1.1598                  | 1220.4400              | 1.2204               | 5.233       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 11.24 Put  | Bond Future                    | 4848.3800                     | 4.8484                  | 4690.7200              | 4.6907               | 3.252       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 12.33 Call | Bond Future                    | 4642.7700                     | 4.6428                  | 4785.2300              | 4.7852               | 3.068       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 12.33 Put  | Bond Future                    | 1618.9700                     | 1.6190                  | 1543.0800              | 1.5431               | 4.688       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 10.98 Put  | Bond Future                    | 6112.5000                     | 6.1125                  | 5936.4900              | 5.9365               | 2.880       | 0.0000        |
| 2025/04/15 | R038                | 06/11/2025 | 10.98 Call | Bond Future                    | 715.9600                      | 0.7160                  | 758.3000               | 0.7583               | 5.914       | 0.0000        |
| 2025/04/15 | R038                | 05/02/2026 |            | Bond Future                    | 11.9809                       | 96.9608                 | 11.9437                | 97.1844              | 0.311       | 0.0000        |
| 2025/04/15 | R038                | 05/02/2026 | 11.44 Call | Bond Future                    | 1776.9800                     | 1.7770                  | 1852.0600              | 1.8521               | 4.225       | 0.0000        |
| 2025/04/15 | R038                | 05/02/2026 | 11.44 Put  | Bond Future                    | 5101.4900                     | 5.1015                  | 4952.9200              | 4.9529               | 2.912       | 0.0000        |
| 2025/04/15 | R038                | 07/05/2026 |            | Bond Future                    | 12.1445                       | 93.3409                 | 12.1054                | 93.5700              | 0.322       | 0.0000        |
| 2025/04/15 | R038                | 07/05/2026 | 11.40 Call | Bond Future                    | 1860.8500                     | 1.8609                  | 1933.2400              | 1.9332               | 3.890       | 0.0000        |
| 2025/04/15 | R038                | 07/05/2026 | 11.40 Put  | Bond Future                    | 6369.1400                     | 6.3691                  | 6212.5100              | 6.2125               | 2.459       | 0.0000        |
| 2025/04/15 | R053                | 08/05/2025 |            | Bond Future                    | 11.9145                       | 99.0020                 | 11.8877                | 99.2143              | 0.225       | 0.0000        |
| 2025/04/15 | R053                | 08/05/2025 | 12.64 Call | Bond Future                    | 5511.8700                     | 5.5119                  | 5706.9500              | 5.7070               | 3.539       | 0.0000        |
| 2025/04/15 | R053                | 08/05/2025 | 12.64 Put  | Bond Future                    | 77.1000                       | 0.0771                  | 59.8600                | 0.0599               | 22.361      | 0.0000        |
| 2025/04/15 | R053                | 07/08/2025 |            | Bond Future                    | 12.0375                       | 100.9311                | 12.0097                | 101.1475             | 0.232       | 0.0000        |
| 2025/04/15 | R053                | 07/08/2025 | 13.17 Call | Bond Future                    | 8632.6600                     | 8.6327                  | 8814.1400              | 8.8141               | 2.102       | 0.0000        |
| 2025/04/15 | R053                | 07/08/2025 | 13.17 Put  | Bond Future                    | 535.6100                      | 0.5356                  | 500.6900               | 0.5007               | 6.520       | 0.0000        |
| 2025/04/15 | R053                | 06/11/2025 |            | Bond Future                    | 12.1696                       | 97.0118                 | 12.1405                | 97.2337              | 0.240       | 0.0000        |
| 2025/04/15 | R053                | 06/11/2025 | 11.76 Call | Bond Future                    | 2142.8400                     | 2.1428                  | 2219.0800              | 2.2191               | 3.558       | 0.0000        |
| 2025/04/15 | R053                | 06/11/2025 | 11.76 Put  | Bond Future                    | 5345.3600                     | 5.3454                  | 5199.6300              | 5.1996               | 2.726       | 0.0000        |
| 2025/04/15 | R053                | 05/02/2026 |            | Bond Future                    | 12.3085                       | 98.8778                 | 12.2779                | 99.1052              | 0.248       | 0.0000        |
| 2025/04/15 | R053                | 05/02/2026 | 11.49 Call | Bond Future                    | 1638.3800                     | 1.6384                  | 1697.3600              | 1.6974               | 3.600       | 0.0000        |
| 2025/04/15 | R053                | 05/02/2026 | 11.49 Put  | Bond Future                    | 8094.3200                     | 8.0943                  | 7925.9300              | 7.9259               | 2.080       | 0.0000        |
| 2025/04/15 | R053                | 07/05/2026 |            | Bond Future                    | 12.4523                       | 94.9176                 | 12.4204                | 95.1504              | 0.256       | 0.0000        |
| 2025/04/15 | R053                | 07/05/2026 | 11.69 Call | Bond Future                    | 2417.4100                     | 2.4174                  | 2490.7000              | 2.4907               | 3.032       | 0.0000        |
| 2025/04/15 | R053                | 07/05/2026 | 11.69 Put  | Bond Future                    | 8274.9900                     | 8.2750                  | 8115.4400              | 8.1154               | 1.928       | 0.0000        |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/04/15 | R186             | 08/05/2025 |             | Bond Future                 | 8.2265                     | 107.4656             | 8.2014              | 107.5036          | 0.305       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 08/05/2025 | 8.47 Call   | Bond Future                 | 389.4900                   | 0.3895               | 421.6000            | 0.4216            | 8.244       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 08/05/2025 | 8.47 Put    | Bond Future                 | 21.9400                    | 0.0219               | 16.1000             | 0.0161            | 26.618      | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 |             | Bond Future                 | 8.2924                     | 104.2513             | 8.2624              | 104.2899          | 0.362       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 9.68 Call   | Bond Future                 | 1780.0000                  | 1.7800               | 1816.8300           | 1.8168            | 2.069       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 9.68 Put    | Bond Future                 | 15.8900                    | 0.0159               | 14.1000             | 0.0141            | 11.265      | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 10.25 Call  | Bond Future                 | 2481.8200                  | 2.4818               | 2519.7900           | 2.5198            | 1.530       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 10.25 Put   | Bond Future                 | 5.3600                     | 0.0054               | 4.7100              | 0.0047            | 12.127      | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 9.22 Put    | Bond Future                 | 40.5400                    | 0.0405               | 36.3800             | 0.0364            | 10.261      | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/08/2025 | 9.22 Call   | Bond Future                 | 1224.5800                  | 1.2246               | 1259.0400           | 1.2590            | 2.814       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 06/11/2025 |             | Bond Future                 | 8.4045                     | 106.2600             | 8.3659              | 106.3009          | 0.460       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 06/11/2025 | 8.13 Call   | Bond Future                 | 163.8400                   | 0.1638               | 177.6600            | 0.1777            | 8.435       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 06/11/2025 | 8.13 Put    | Bond Future                 | 454.7200                   | 0.4547               | 427.6800            | 0.4277            | 5.947       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 05/02/2026 |             | Bond Future                 | 8.5934                     | 102.9975             | 8.5413              | 103.0404          | 0.606       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 249.8400                   | 0.2498               | 268.3800            | 0.2684            | 7.421       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 384.7200                   | 0.3847               | 360.3300            | 0.3603            | 6.340       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/05/2026 |             | Bond Future                 | 8.9425                     | 104.9813             | 8.8662              | 105.0262          | 0.854       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 218.2700                   | 0.2183               | 237.3000            | 0.2373            | 8.719       | 0.0000     | 0.0000 |
| 2025/04/15 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 366.9500                   | 0.3670               | 341.0500            | 0.3411            | 7.058       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 08/05/2025 |             | Bond Future                 | 268.0839                   | 268.0839             | 268.6967            | 268.6967          | 0.229       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 08/05/2025 | 272.31 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 08/05/2025 | 272.31 Put  | Bond Future                 | 4226.1500                  | 4.2262               | 3613.3400           | 3.6133            | 14.500      | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/08/2025 |             | Bond Future                 | 268.1200                   | 268.1200             | 268.7446            | 268.7446          | 0.233       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/08/2025 | 271.60 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/08/2025 | 271.60 Put  | Bond Future                 | 3479.9600                  | 3.4800               | 2855.3600           | 2.8554            | 17.948      | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 06/11/2025 |             | Bond Future                 | 273.3514                   | 273.3514             | 273.9922            | 273.9922          | 0.234       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 06/11/2025 | 275.64 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 06/11/2025 | 275.64 Put  | Bond Future                 | 2288.5600                  | 2.2886               | 1647.8000           | 1.6478            | 27.998      | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 05/02/2026 |             | Bond Future                 | 273.3235                   | 273.3235             | 273.9779            | 273.9779          | 0.239       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 4496.4800                  | 4.4965               | 3842.0800           | 3.8421            | 14.554      | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/05/2026 |             | Bond Future                 | 278.6539                   | 278.6539             | 279.3240            | 279.3240          | 0.240       | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 | 1103.8500                  | 1.1039               | 1773.9900           | 1.7740            | 60.709      | 0.0000     | 0.0000 |
| 2025/04/15 | R202             | 07/05/2026 | 277.55 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/04/15 | R209             | 08/05/2025 |             | Bond Future                 | 11.2635                    | 69.7156              | 11.2318             | 69.8687           | 0.281       | 0.0000     | 0.0000 |
| 2025/04/15 | R209             | 08/05/2025 | 11.89 Call  | Bond Future                 | 2992.0700                  | 2.9921               | 3131.5000           | 3.1315            | 4.660       | 0.0000     | 0.0000 |
| 2025/04/15 | R209             | 08/05/2025 | 11.89 Put   | Bond Future                 | 56.3100                    | 0.0563               | 42.6300             | 0.0426            | 24.294      | 0.0000     | 0.0000 |
| 2025/04/15 | R209             | 07/08/2025 |             | Bond Future                 | 11.3826                    | 71.0740              | 11.3497             | 71.2301           | 0.289       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/04/15 | R209             | 07/08/2025 | 12.68 Call  | Bond Future                 | 6017.7000                  | 6.0177                | 6155.7700            | 2.294             | 0.0000       | 0.0000      |
| 2025/04/15 | R209             | 07/08/2025 | 12.68 Put   | Bond Future                 | 221.9400                   | 0.2219                | 203.9300             | 8.115             | 0.0000       | 0.0000      |
| 2025/04/15 | R209             | 06/11/2025 |             | Bond Future                 | 11.5124                    | 69.2909               | 11.4780              | 69.4509           | 0.299        | 0.0000      |
| 2025/04/15 | R209             | 06/11/2025 | 11.27 Call  | Bond Future                 | 1609.3000                  | 1.6093                | 1674.0600            | 1.6741            | 4.024        | 0.0000      |
| 2025/04/15 | R209             | 06/11/2025 | 11.27 Put   | Bond Future                 | 2747.6300                  | 2.7476                | 2652.3700            | 2.6524            | 3.467        | 0.0000      |
| 2025/04/15 | R209             | 05/02/2026 |             | Bond Future                 | 11.6506                    | 70.6241               | 11.6146              | 70.7881           | 0.309        | 0.0000      |
| 2025/04/15 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 1104.4200                  | 1.1044                | 1151.4700            | 1.1515            | 4.260        | 0.0000      |
| 2025/04/15 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 4492.1600                  | 4.4922                | 4375.2500            | 4.3753            | 2.603        | 0.0000      |
| 2025/04/15 | R209             | 07/05/2026 |             | Bond Future                 | 11.7952                    | 68.8319               | 11.7576              | 68.9998           | 0.319        | 0.0000      |
| 2025/04/15 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 1466.5800                  | 1.4666                | 1520.6200            | 1.5206            | 3.685        | 0.0000      |
| 2025/04/15 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 4804.5100                  | 4.8045                | 4690.6600            | 4.6907            | 2.370        | 0.0000      |
| 2025/04/15 | R210             | 08/05/2025 |             | Bond Future                 | 245.9405                   | 245.9405              | 246.4915             | 246.4915          | 0.224        | 0.0000      |
| 2025/04/15 | R210             | 08/05/2025 | 248.03 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/04/15 | R210             | 08/05/2025 | 248.03 Put  | Bond Future                 | 2089.4800                  | 2.0895                | 1538.4700            | 1.5385            | 26.371       | 0.0000      |
| 2025/04/15 | R210             | 07/08/2025 |             | Bond Future                 | 250.7935                   | 250.7935              | 251.3555             | 251.3555          | 0.224        | 0.0000      |
| 2025/04/15 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 2353.5400                  | 2.3535                | 2915.4600            | 2.9155            | 23.876       | 0.0000      |
| 2025/04/15 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/04/15 | R210             | 06/11/2025 |             | Bond Future                 | 252.2598                   | 252.2598              | 252.8347             | 252.8347          | 0.228        | 0.0000      |
| 2025/04/15 | R210             | 06/11/2025 | 252.14 Call | Bond Future                 | 119.8000                   | 0.1198                | 694.6800             | 0.6947            | 479.866      | 0.0000      |
| 2025/04/15 | R210             | 06/11/2025 | 252.14 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/04/15 | R210             | 05/02/2026 |             | Bond Future                 | 257.1741                   | 257.1741              | 257.7633             | 257.7633          | 0.229        | 0.0000      |
| 2025/04/15 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 4074.1300                  | 4.0741                | 4663.2900            | 4.6633            | 14.461       | 0.0000      |
| 2025/04/15 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/04/15 | R210             | 07/05/2026 |             | Bond Future                 | 258.6958                   | 258.6958              | 259.2970             | 259.2970          | 0.232        | 0.0000      |
| 2025/04/15 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 3295.7500                  | 3.2958                | 3897.0200            | 3.8970            | 18.244       | 0.0000      |
| 2025/04/15 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/04/15 | R213             | 08/05/2025 |             | Bond Future                 | 9.7430                     | 89.4503               | 9.7173               | 89.5538           | 0.264        | 0.0000      |
| 2025/04/15 | R213             | 08/05/2025 | 10.52 Call  | Bond Future                 | 3102.5300                  | 3.1025                | 3197.1300            | 3.1971            | 3.049        | 0.0000      |
| 2025/04/15 | R213             | 08/05/2025 | 10.52 Put   | Bond Future                 | 41.9800                    | 0.0420                | 33.1300              | 0.0331            | 21.081       | 0.0000      |
| 2025/04/15 | R213             | 07/08/2025 |             | Bond Future                 | 9.8422                     | 91.1934               | 9.8150               | 91.2988           | 0.276        | 0.0000      |
| 2025/04/15 | R213             | 07/08/2025 | 11.66 Call  | Bond Future                 | 6760.9000                  | 6.7609                | 6862.9100            | 6.8629            | 1.509        | 0.0000      |
| 2025/04/15 | R213             | 07/08/2025 | 11.66 Put   | Bond Future                 | 34.6200                    | 0.0346                | 31.2100              | 0.0312            | 9.850        | 0.0000      |
| 2025/04/15 | R213             | 06/11/2025 |             | Bond Future                 | 9.9622                     | 89.3971               | 9.9332               | 89.5058           | 0.292        | 0.0000      |
| 2025/04/15 | R213             | 06/11/2025 | 10.05 Call  | Bond Future                 | 1782.0600                  | 1.7821                | 1837.5800            | 1.8376            | 3.115        | 0.0000      |
| 2025/04/15 | R213             | 06/11/2025 | 10.05 Put   | Bond Future                 | 1454.6100                  | 1.4546                | 1401.4200            | 1.4014            | 3.657        | 0.0000      |
| 2025/04/15 | R213             | 05/02/2026 |             | Bond Future                 | 10.0987                    | 91.1176               | 10.0675              | 91.2295           | 0.309        | 0.0000      |
| 2025/04/15 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 1486.8500                  | 1.4869                | 1534.1200            | 1.5341            | 3.179        | 0.0000      |
| 2025/04/15 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 2239.4500                  | 2.2395                | 2174.8300            | 2.1748            | 2.886        | 0.0000      |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/04/15 | R213                | 07/05/2026 |            | Bond Future                    | 10.2390                       | 89.3187                 | 10.2056                | 89.4337              | 0.326       | 0.0000        | 0.0000 |
| 2025/04/15 | R213                | 07/05/2026 | 9.80 Call  | Bond Future                    | 1284.2100                     | 1.2842                  | 1326.9300              | 1.3269               | 3.327       | 0.0000        | 0.0000 |
| 2025/04/15 | R213                | 07/05/2026 | 9.80 Put   | Bond Future                    | 2810.2600                     | 2.8103                  | 2738.0000              | 2.7380               | 2.571       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 08/05/2025 |            | Bond Future                    | 11.7178                       | 64.1236                 | 11.6761                | 64.3344              | 0.355       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 08/05/2025 | 12.40 Call | Bond Future                    | 3356.3500                     | 3.3564                  | 3553.2400              | 3.5532               | 5.866       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 08/05/2025 | 12.40 Put  | Bond Future                    | 47.0600                       | 0.0471                  | 33.2000                | 0.0332               | 29.452      | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/08/2025 |            | Bond Future                    | 11.8339                       | 65.3732                 | 11.7909                | 65.5879              | 0.364       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/08/2025 | 12.97 Call | Bond Future                    | 5600.6600                     | 5.6007                  | 5785.5000              | 5.7855               | 3.300       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/08/2025 | 12.97 Put  | Bond Future                    | 314.5400                      | 0.3145                  | 284.6000               | 0.2846               | 9.519       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 06/11/2025 |            | Bond Future                    | 11.9608                       | 63.3329                 | 11.9160                | 63.5528              | 0.375       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 06/11/2025 | 11.64 Call | Bond Future                    | 1460.5600                     | 1.4606                  | 1545.2600              | 1.5453               | 5.799       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 06/11/2025 | 11.64 Put  | Bond Future                    | 3059.9500                     | 3.0600                  | 2924.7800              | 2.9248               | 4.417       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 05/02/2026 |            | Bond Future                    | 12.0967                       | 64.5516                 | 12.0500                | 64.7765              | 0.386       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 05/02/2026 | 11.26 Call | Bond Future                    | 993.6300                      | 0.9936                  | 1052.6000              | 1.0526               | 5.935       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 05/02/2026 | 11.26 Put  | Bond Future                    | 5217.1400                     | 5.2171                  | 5051.2400              | 5.0512               | 3.180       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/05/2026 |            | Bond Future                    | 12.2310                       | 62.4942                 | 12.1825                | 62.7241              | 0.397       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/05/2026 | 11.53 Call | Bond Future                    | 1557.9000                     | 1.5579                  | 1634.5300              | 1.6345               | 4.919       | 0.0000        | 0.0000 |
| 2025/04/15 | R214                | 07/05/2026 | 11.53 Put  | Bond Future                    | 5007.1500                     | 5.0072                  | 4853.8900              | 4.8539               | 3.061       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 08/05/2025 |            | Bond Future                    | 11.9646                       | 76.7612                 | 11.9377                | 76.9250              | 0.224       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 08/05/2025 | 12.60 Call | Bond Future                    | 3783.5100                     | 3.7835                  | 3930.4500              | 3.9305               | 3.884       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 08/05/2025 | 12.60 Put  | Bond Future                    | 78.8700                       | 0.0789                  | 61.9500                | 0.0620               | 21.453      | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/08/2025 |            | Bond Future                    | 12.0876                       | 78.2569                 | 12.0597                | 78.4240              | 0.231       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/08/2025 | 13.21 Call | Bond Future                    | 6646.4100                     | 6.6464                  | 6786.0400              | 6.7860               | 2.101       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/08/2025 | 13.21 Put  | Bond Future                    | 423.4700                      | 0.4235                  | 396.0700               | 0.3961               | 6.470       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 06/11/2025 |            | Bond Future                    | 12.2211                       | 75.3227                 | 12.1920                | 75.4940              | 0.238       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 06/11/2025 | 11.74 Call | Bond Future                    | 1420.3500                     | 1.4204                  | 1474.3300              | 1.4743               | 3.800       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 06/11/2025 | 11.74 Put  | Bond Future                    | 4339.8800                     | 4.3399                  | 4222.5600              | 4.2226               | 2.703       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 05/02/2026 |            | Bond Future                    | 12.3642                       | 76.7719                 | 12.3337                | 76.9474              | 0.246       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 1127.2600                     | 1.1273                  | 1168.9000              | 1.1689               | 3.694       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 6662.8600                     | 6.6629                  | 6529.0200              | 6.5290               | 2.009       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/05/2026 |            | Bond Future                    | 12.5054                       | 73.8069                 | 12.4736                | 73.9867              | 0.254       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 1764.6500                     | 1.7647                  | 1819.6200              | 1.8196               | 3.115       | 0.0000        | 0.0000 |
| 2025/04/15 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 6438.0100                     | 6.4380                  | 6313.2500              | 6.3133               | 1.938       | 0.0000        | 0.0000 |
| 2025/04/15 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/04/15 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/04/15 | X214                | 28/02/2041 |         | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| Total      |                     |            |         |                                |                               |                         |                        |                      |             |               |

