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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2025 TO 09/05/2025

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/05/09 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 08/05/2025 |             | Bond Future                 | 137.8500                   | 137.8500             | 137.8500            | 0.000             | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 07/08/2025 |             | Bond Future                 | 138.9676                   | 138.9676             | 139.0869            | 0.086             | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 1557.5700                  | 1.5576               | 1676.9000           | 7.661             | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 06/11/2025 |             | Bond Future                 | 140.2365                   | 140.2365             | 140.3659            | 0.092             | 0.0000      | 0.0000     |
| 2025/05/09 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 446.4500                   | 0.4465               | 575.9400            | 29.004            | 0.0000      | 0.0000     |

Open Interest

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|-------|
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 5,676 |
| 0     |
| 0     |
| 68    |
| 0     |

| 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | 2029                | 06/11/2025 | 139.79 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 05/02/2026 |             | Bond Future                    | 142.8934                      | 142.8934                | 143.0286   | 143.0286               | 0.095                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 2783.4400                     | 2.7834                  | 2918.5700  | 2.9186                 | 4.855                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 07/05/2026 |             | Bond Future                    | 144.0969                      | 144.0969                | 144.2193   | 144.2193               | 0.085                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 2276.8700                     | 2.2769                  | 2399.2800  | 2.3993                 | 5.376                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 06/08/2026 |             | Bond Future                    | 146.8792                      | 146.8792                | 146.8792   | 146.8792               | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 06/08/2026 | 144.10 Call | Bond Future                    | 2779.1900                     | 2.7792                  | 2779.1900  | 2.7792                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2029                | 06/08/2026 | 144.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 08/05/2025 |             | Bond Future                    | 9.9300                        | 95.0976                 | 9.9300     | 95.0976                | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 |             | Bond Future                    | 8.9141                        | 96.9466                 | 8.8939     | 97.0183                | 0.227                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 11.11 Call  | Bond Future                    | 7417.7600                     | 7.4178                  | 7489.1300  | 7.4891                 | 0.962                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 11.11 Put   | Bond Future                    | 1.7300                        | 0.0017                  | 1.4300     | 0.0014                 | 17.341               | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 12.12 Call  | Bond Future                    | 10590.8700                    | 10.5909                 | 10662.5400 | 10.6625                | 0.677                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 12.12 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 10.48 Put   | Bond Future                    | 20.2900                       | 0.0203                  | 18.0500    | 0.0181                 | 11.040               | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 10.48 Call  | Bond Future                    | 5382.6100                     | 5.3826                  | 5452.0400  | 5.4520                 | 1.290                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 8.72 Put    | Bond Future                    | 1260.7000                     | 1.2607                  | 1229.8900  | 1.2299                 | 2.444                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 8.72 Call   | Bond Future                    | 569.2800                      | 0.5693                  | 610.1400   | 0.6101                 | 7.177                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 9.22 Put    | Bond Future                    | 477.5800                      | 0.4776                  | 471.8500   | 0.4719                 | 1.200                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 9.22 Call   | Bond Future                    | 1554.8800                     | 1.5549                  | 1620.8200  | 1.6208                 | 4.241                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 9.81 Call   | Bond Future                    | 3233.4100                     | 3.2334                  | 3307.3300  | 3.3073                 | 2.286                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/08/2025 | 9.81 Put    | Bond Future                    | 119.5000                      | 0.1195                  | 121.7500   | 0.1218                 | 1.883                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 8.72 Put    | Bond Future                    | 1720.1200                     | 1.7201                  | 1666.5900  | 1.6666                 | 3.112                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 8.72 Call   | Bond Future                    | 812.2300                      | 0.8122                  | 837.2200   | 0.8372                 | 3.077                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 9.22 Put    | Bond Future                    | 929.3200                      | 0.9293                  | 893.7300   | 0.8937                 | 3.830                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 9.22 Call   | Bond Future                    | 1711.9500                     | 1.7120                  | 1754.8800  | 1.7549                 | 2.508                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 10.08 Call  | Bond Future                    | 3890.0400                     | 3.8900                  | 3953.9800  | 3.9540                 | 1.644                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 10.08 Put   | Bond Future                    | 283.0600                      | 0.2831                  | 268.4800   | 0.2685                 | 5.151                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 |             | Bond Future                    | 8.9872                        | 98.8128                 | 8.9640     | 98.8913                | 0.258                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 9.54 Call   | Bond Future                    | 2452.0200                     | 2.4520                  | 2503.1100  | 2.5031                 | 2.084                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 06/11/2025 | 9.54 Put    | Bond Future                    | 606.3200                      | 0.6063                  | 578.8900   | 0.5789                 | 4.524                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 05/02/2026 |             | Bond Future                    | 9.0888                        | 96.6529                 | 9.0631     | 96.7352                | 0.283                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 05/02/2026 | 9.49 Call   | Bond Future                    | 2280.5100                     | 2.2805                  | 2321.0700  | 2.3211                 | 1.779                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 05/02/2026 | 9.49 Put    | Bond Future                    | 1006.4800                     | 1.0065                  | 964.7600   | 0.9648                 | 4.145                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/05/2026 |             | Bond Future                    | 9.2214                        | 98.4350                 | 9.1974     | 98.5077                | 0.261                | 0.0000      | 0.0000        |
| 2025/05/09 | 2030                | 07/05/2026 | 9.39 Call   | Bond Future                    | 1978.4100                     | 1.9784                  | 2016.6900  | 2.0167                 | 1.935                | 0.0000      | 0.0000        |



| 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | 2030                | 07/05/2026 | 9.39 Put    | Bond Future                    | 1470.8900                     | 1.4709                  | 1436.5300              | 1.4365               | 2.336       | 0.0000        |
| 2025/05/09 | 2030                | 06/08/2026 |             | Bond Future                    | 9.3659                        | 96.2894                 | 9.3659                 | 96.2894              | 0.000       | 0.0000        |
| 2025/05/09 | 2030                | 06/08/2026 | 9.22 Call   | Bond Future                    | 1529.7300                     | 1.5297                  | 1527.8400              | 1.5278               | 0.124       | 0.0000        |
| 2025/05/09 | 2030                | 06/08/2026 | 9.22 Put    | Bond Future                    | 1944.0500                     | 1.9441                  | 1942.1600              | 1.9422               | 0.097       | 0.0000        |
| 2025/05/09 | 2032                | 08/05/2025 |             | Bond Future                    | 10.9100                       | 88.3048                 | 10.9100                | 88.3048              | 0.000       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 |             | Bond Future                    | 9.7566                        | 95.7674                 | 9.7361                 | 95.8616              | 0.211       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 12.01 Call  | Bond Future                    | 9640.3500                     | 9.6404                  | 9733.8800              | 9.7339               | 0.970       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 12.01 Put   | Bond Future                    | 4.2900                        | 0.0043                  | 3.6200                 | 0.0036               | 15.618      | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 9.40 Put    | Bond Future                    | 2221.9300                     | 2.2219                  | 2172.8600              | 2.1729               | 2.208       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 9.40 Call   | Bond Future                    | 569.9900                      | 0.5700                  | 615.1200               | 0.6151               | 7.918       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 9.90 Put    | Bond Future                    | 984.9200                      | 0.9849                  | 970.5900               | 0.9706               | 1.455       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 9.90 Call   | Bond Future                    | 1638.8300                     | 1.6388                  | 1718.7000              | 1.7187               | 4.874       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 10.59 Call  | Bond Future                    | 3969.4900                     | 3.9695                  | 4066.0500              | 4.0661               | 2.433       | 0.0000        |
| 2025/05/09 | 2032                | 07/08/2025 | 10.59 Put   | Bond Future                    | 248.7500                      | 0.2488                  | 251.1100               | 0.2511               | 0.949       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 9.40 Put    | Bond Future                    | 2927.6700                     | 2.9277                  | 2842.0200              | 2.8420               | 2.926       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 9.40 Call   | Bond Future                    | 870.4600                      | 0.8705                  | 886.0100               | 0.8860               | 1.786       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 9.90 Put    | Bond Future                    | 1694.4000                     | 1.6944                  | 1628.1300              | 1.6281               | 3.911       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 9.90 Call   | Bond Future                    | 1882.9800                     | 1.8830                  | 1917.9100              | 1.9179               | 1.855       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 10.89 Call  | Bond Future                    | 4930.7300                     | 4.9307                  | 5000.8900              | 5.0009               | 1.423       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 10.89 Put   | Bond Future                    | 489.7200                      | 0.4897                  | 458.6800               | 0.4587               | 6.338       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 |             | Bond Future                    | 9.8574                        | 93.4495                 | 9.8346                 | 93.5507              | 0.231       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 10.42 Call  | Bond Future                    | 3355.0000                     | 3.3550                  | 3409.1300              | 3.4091               | 1.613       | 0.0000        |
| 2025/05/09 | 2032                | 06/11/2025 | 10.42 Put   | Bond Future                    | 901.3700                      | 0.9014                  | 854.3000               | 0.8543               | 5.222       | 0.0000        |
| 2025/05/09 | 2032                | 05/02/2026 |             | Bond Future                    | 9.9802                        | 95.1967                 | 9.9557                 | 95.3020              | 0.246       | 0.0000        |
| 2025/05/09 | 2032                | 05/02/2026 | 10.16 Call  | Bond Future                    | 2590.0400                     | 2.5900                  | 2633.5900              | 2.6336               | 1.681       | 0.0000        |
| 2025/05/09 | 2032                | 05/02/2026 | 10.16 Put   | Bond Future                    | 1823.7300                     | 1.8237                  | 1762.0100              | 1.7620               | 3.384       | 0.0000        |
| 2025/05/09 | 2032                | 07/05/2026 |             | Bond Future                    | 10.1184                       | 92.7927                 | 10.0950                | 92.8892              | 0.231       | 0.0000        |
| 2025/05/09 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 2423.3400                     | 2.4233                  | 2512.1300              | 2.5121               | 3.664       | 0.0000        |
| 2025/05/09 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 2334.1300                     | 2.3341                  | 2326.4000              | 2.3264               | 0.331       | 0.0000        |
| 2025/05/09 | 2032                | 06/08/2026 |             | Bond Future                    | 10.2555                       | 94.5766                 | 10.2555                | 94.5766              | 0.000       | 0.0000        |
| 2025/05/09 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 2297.9200                     | 2.2979                  | 2295.1200              | 2.2951               | 0.122       | 0.0000        |
| 2025/05/09 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 2838.7200                     | 2.8387                  | 2835.9200              | 2.8359               | 0.099       | 0.0000        |
| 2025/05/09 | 2033                | 08/05/2025 |             | Bond Future                    | 130.6200                      | 130.6200                | 130.6200               | 130.6200             | 0.000       | 0.0000        |
| 2025/05/09 | 2033                | 07/08/2025 |             | Bond Future                    | 129.8603                      | 129.8603                | 129.6516               | 129.6516             | 0.161       | 0.0000        |
| 2025/05/09 | 2033                | 07/08/2025 | 128.65 Call | Bond Future                    | 1210.2500                     | 1.2103                  | 1001.6300              | 1.0016               | 17.238      | 0.0000        |
| 2025/05/09 | 2033                | 07/08/2025 | 128.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | 2033                | 06/11/2025 |             | Bond Future                    | 130.8515                      | 130.8515                | 130.6461               | 130.6461             | 0.157       | 0.0000        |
| 2025/05/09 | 2033                | 06/11/2025 | 133.14 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |



| 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/05/09 | 2033                | 06/11/2025 | 133.14 Put  | Bond Future                    | 2288.5100                     | 2.2885                  | 2493.8700              | 2.4939               | 8.974       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 05/02/2026 |             | Bond Future                    | 133.3307                      | 133.3307                | 133.1244               | 133.1244             | 0.155       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 05/02/2026 | 132.88 Call | Bond Future                    | 450.7400                      | 0.4507                  | 244.4100               | 0.2444               | 45.776      | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 05/02/2026 | 132.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 07/05/2026 |             | Bond Future                    | 134.2530                      | 134.2530                | 134.0287               | 134.0287             | 0.167       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 907.0200                      | 0.9070                  | 1131.2900              | 1.1313               | 24.726      | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 06/08/2026 |             | Bond Future                    | 136.5006                      | 136.5006                | 136.5006               | 136.5006             | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 2250.5800                     | 2.2506                  | 2250.5800              | 2.2506               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 08/05/2025 |             | Bond Future                    | 12.2500                       | 79.3518                 | 12.2500                | 79.3518              | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 |             | Bond Future                    | 11.2817                       | 82.6176                 | 11.2346                | 82.8794              | 0.418       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 8907.7300                     | 8.9077                  | 9156.3500              | 9.1564               | 2.791       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 62.6700                       | 0.0627                  | 49.5100                | 0.0495               | 20.999      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 5058.6900                     | 5.0587                  | 5298.5000              | 5.2985               | 4.741       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 335.0400                      | 0.3350                  | 313.0700               | 0.3131               | 6.557       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 2056.1700                     | 2.0562                  | 2240.6800              | 2.2407               | 8.973       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 1294.6000                     | 1.2946                  | 1217.3300              | 1.2173               | 5.969       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 4441.4400                     | 4.4414                  | 4230.4700              | 4.2305               | 4.750       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 242.8500                      | 0.2429                  | 293.6600               | 0.2937               | 20.922      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 3996.4100                     | 3.9964                  | 3798.3100              | 3.7983               | 4.957       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 330.0900                      | 0.3301                  | 393.7700               | 0.3938               | 19.292      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 3554.4300                     | 3.5544                  | 3776.2700              | 3.7763               | 6.241       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 645.2000                      | 0.6452                  | 605.2600               | 0.6053               | 6.190       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 1057.8100                     | 1.0578                  | 1192.4600              | 1.1925               | 12.729      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 2242.8100                     | 2.2428                  | 2115.6800              | 2.1157               | 5.668       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 5567.5300                     | 5.5675                  | 5330.8900              | 5.3309               | 4.250       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 109.1000                      | 0.1091                  | 134.2400               | 0.1342               | 23.043      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 2156.9500                     | 2.1570                  | 2345.0300              | 2.3450               | 8.720       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 1231.4900                     | 1.2315                  | 1157.7900              | 1.1578               | 5.985       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 4698.8000                     | 4.6988                  | 4481.1800              | 4.4812               | 4.631       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 202.5300                      | 0.2025                  | 246.6900               | 0.2467               | 21.804      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 2483.0800                     | 2.4831                  | 2344.4700              | 2.3445               | 5.582       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 900.9900                      | 0.9010                  | 1024.1600              | 1.0242               | 13.671      | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 3595.4900                     | 3.5955                  | 3817.9300              | 3.8179               | 6.187       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 633.5900                      | 0.6336                  | 594.2500               | 0.5943               | 6.209       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 5632.3000                     | 5.6323                  | 5381.4100              | 5.3814               | 4.454       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 493.6200                      | 0.4936                  | 514.2900               | 0.5143               | 4.187       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/05/09 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 3558.7200                     | 3.5587                  | 3347.0900              | 3.3471               | 5.947       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 1307.5200                     | 1.3075                  | 1367.4500              | 1.3675               | 4.583       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 4976.8900                     | 4.9769                  | 5148.4200              | 5.1484               | 3.447       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 1022.8600                     | 1.0229                  | 922.8300               | 0.9228               | 9.779       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 |             | Bond Future                    | 11.4066                       | 84.2078                 | 11.3568                | 84.4794              | 0.437       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 3050.2600                     | 3.0503                  | 3173.0400              | 3.1730               | 4.025       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 1849.1300                     | 1.8491                  | 1700.3500              | 1.7004               | 8.046       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 |             | Bond Future                    | 11.5501                       | 81.5239                 | 11.4978                | 81.8025              | 0.453       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 1924.2000                     | 1.9242                  | 2073.0300              | 2.0730               | 7.735       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 3813.9800                     | 3.8140                  | 3684.1900              | 3.6842               | 3.403       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 5218.3800                     | 5.2184                  | 5450.6200              | 5.4506               | 4.450       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 1515.7200                     | 1.5157                  | 1469.3400              | 1.4693               | 3.060       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 4851.1600                     | 4.8512                  | 4685.4500              | 4.6855               | 3.416       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 1293.2300                     | 1.2932                  | 1406.1400              | 1.4061               | 8.731       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 3800.6900                     | 3.8007                  | 4009.7800              | 4.0098               | 5.501       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 2177.1300                     | 2.1771                  | 2107.6000              | 2.1076               | 3.194       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 2322.0800                     | 2.3221                  | 2487.9200              | 2.4879               | 7.142       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 3340.6800                     | 3.3407                  | 3227.9000              | 3.2279               | 3.376       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 5870.8300                     | 5.8708                  | 5672.2800              | 5.6723               | 3.382       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 887.3400                      | 0.8873                  | 967.4100               | 0.9674               | 9.024       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 6949.1900                     | 6.9492                  | 7199.1000              | 7.1991               | 3.596       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 1003.4000                     | 1.0034                  | 974.6900               | 0.9747               | 2.861       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 3230.6100                     | 3.2306                  | 3121.6000              | 3.1216               | 3.374       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 2427.8300                     | 2.4278                  | 2597.4400              | 2.5974               | 6.986       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/05/2026 |             | Bond Future                    | 11.7092                       | 83.0260                 | 11.6565                | 83.3002              | 0.450       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 2316.6800                     | 2.3167                  | 2406.2100              | 2.4062               | 3.865       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 4372.6000                     | 4.3726                  | 4187.8600              | 4.1879               | 4.225       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/08/2026 |             | Bond Future                    | 11.8339                       | 80.5535                 | 11.8339                | 80.5535              | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 3308.1600                     | 3.3082                  | 3304.2000              | 3.3042               | 0.120       | 0.0000        | 0.0000 |
| 2025/05/09 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 3941.6000                     | 3.9416                  | 3937.6400              | 3.9376               | 0.100       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 08/05/2025 |             | Bond Future                    | 139.6800                      | 139.6800                | 139.6800               | 139.6800             | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 07/08/2025 |             | Bond Future                    | 138.8525                      | 138.8525                | 138.7262               | 138.7262             | 0.091       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 707.5100                      | 0.7075                  | 833.8400               | 0.8338               | 17.856      | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 06/11/2025 |             | Bond Future                    | 141.5592                      | 141.5592                | 141.4381               | 141.4381             | 0.086       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 2320.8200                     | 2.3208                  | 2441.9300              | 2.4419               | 5.218       | 0.0000        | 0.0000 |
| 2025/05/09 | 2038                | 05/02/2026 |             | Bond Future                    | 142.0652                      | 142.0652                | 141.9459               | 141.9459             | 0.084       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/05/09 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.0000       | 0.0000         |
| 2025/05/09 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 1134.7600                     | 1.1348                   | 1254.1300               | 1.2541               | 10.519       | 0.0000         |
| 2025/05/09 | 2038                | 07/05/2026 |             | Bond Future                    | 144.7208                      | 144.7208                 | 144.5832                | 144.5832             | 0.095        | 0.0000         |
| 2025/05/09 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 190.8400                      | 0.1908                   | 53.2300                 | 0.0532               | 72.108       | 0.0000         |
| 2025/05/09 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/05/09 | 2038                | 06/08/2026 |             | Bond Future                    | 145.0330                      | 145.0330                 | 145.0330                | 145.0330             | 0.000        | 0.0000         |
| 2025/05/09 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 312.9700                      | 0.3130                   | 312.9700                | 0.3130               | 0.000        | 0.0000         |
| 2025/05/09 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/05/09 | 2040                | 08/05/2025 |             | Bond Future                    | 12.6300                       | 78.4995                  | 12.6300                 | 78.4995              | 0.000        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 |             | Bond Future                    | 11.7486                       | 81.3760                  | 11.6650                 | 81.8702              | 0.712        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 13.29 Call  | Bond Future                    | 8457.6900                     | 8.4577                   | 8934.6800               | 8.9347               | 5.640        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 13.29 Put   | Bond Future                    | 103.9100                      | 0.1039                   | 86.7000                 | 0.0867               | 16.562       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.60 Call  | Bond Future                    | 5176.3700                     | 5.1764                   | 5616.6800               | 5.6167               | 8.506        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.60 Put   | Bond Future                    | 391.6000                      | 0.3916                   | 337.7100                | 0.3377               | 13.761       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.00 Put   | Bond Future                    | 4835.1800                     | 4.8352                   | 4427.2800               | 4.4273               | 8.436        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.00 Call  | Bond Future                    | 244.6500                      | 0.2447                   | 330.9500                | 0.3310               | 35.275       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.70 Put   | Bond Future                    | 1866.8400                     | 1.8668                   | 1656.9900               | 1.6570               | 11.241       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.70 Call  | Bond Future                    | 1580.0100                     | 1.5800                   | 1864.3600               | 1.8644               | 17.997       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.40 Call  | Bond Future                    | 4266.7900                     | 4.2668                   | 4685.9200               | 4.6859               | 9.823        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.40 Put   | Bond Future                    | 566.7700                      | 0.5668                   | 491.7000                | 0.4917               | 13.245       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 10.80 Put   | Bond Future                    | 5996.3200                     | 5.9963                   | 5546.9300               | 5.5469               | 7.494        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 10.80 Call  | Bond Future                    | 113.8700                      | 0.1139                   | 158.6800                | 0.1587               | 39.352       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.40 Put   | Bond Future                    | 2910.9000                     | 2.9109                   | 2613.8000               | 2.6138               | 10.206       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.40 Call  | Bond Future                    | 820.0900                      | 0.8201                   | 1017.1900               | 1.0172               | 24.034       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.00 Call  | Bond Future                    | 2605.0400                     | 2.6050                   | 2959.5400               | 2.9595               | 13.608       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 12.00 Put   | Bond Future                    | 1146.0600                     | 1.1461                   | 1006.3600               | 1.0064               | 12.190       | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.10 Put   | Bond Future                    | 4300.7900                     | 4.3008                   | 3917.5000               | 3.9175               | 8.912        | 0.0000         |
| 2025/05/09 | 2040                | 07/08/2025 | 11.10 Call  | Bond Future                    | 345.5700                      | 0.3456                   | 456.4800                | 0.4565               | 32.095       | 0.0000         |
| 2025/05/09 | 2040                | 06/11/2025 |             | Bond Future                    | 11.8800                       | 82.9423                  | 11.7923                 | 83.4508              | 0.738        | 0.0000         |
| 2025/05/09 | 2040                | 06/11/2025 | 11.84 Call  | Bond Future                    | 2391.4200                     | 2.3914                   | 2613.5000               | 2.6135               | 9.287        | 0.0000         |
| 2025/05/09 | 2040                | 06/11/2025 | 11.84 Put   | Bond Future                    | 2622.6600                     | 2.6227                   | 2336.2800               | 2.3363               | 10.919       | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 |             | Bond Future                    | 12.0290                       | 79.9841                  | 11.9375                 | 80.5040              | 0.761        | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 11.49 Call  | Bond Future                    | 1628.0700                     | 1.6281                   | 1851.8800               | 1.8519               | 13.747       | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 11.49 Put   | Bond Future                    | 4764.4100                     | 4.7644                   | 4468.3100               | 4.4683               | 6.215        | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 13.23 Call  | Bond Future                    | 7453.3700                     | 7.4534                   | 7903.4400               | 7.9034               | 6.038        | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 13.23 Put   | Bond Future                    | 1076.0200                     | 1.0760                   | 1006.1800               | 1.0062               | 6.491        | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 11.82 Put   | Bond Future                    | 3638.6100                     | 3.6386                   | 3407.8600               | 3.4079               | 6.342        | 0.0000         |
| 2025/05/09 | 2040                | 05/02/2026 | 11.82 Call  | Bond Future                    | 2443.7500                     | 2.4438                   | 2732.9100               | 2.7329               | 11.833       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | 2040                | 07/05/2026 |             | Bond Future                    | 12.1922                       | 81.4573                 | 12.0986                | 81.9774              | 0.767       | 0.0000        |
| 2025/05/09 | 2040                | 07/05/2026 | 11.67 Call  | Bond Future                    | 2179.2000                     | 2.1792                  | 2365.6200              | 2.3656               | 8.555       | 0.0000        |
| 2025/05/09 | 2040                | 07/05/2026 | 11.67 Put   | Bond Future                    | 5147.9600                     | 5.1480                  | 4814.2900              | 4.8143               | 6.482       | 0.0000        |
| 2025/05/09 | 2040                | 06/08/2026 |             | Bond Future                    | 12.2773                       | 78.9556                 | 12.2773                | 78.9556              | 0.000       | 0.0000        |
| 2025/05/09 | 2040                | 06/08/2026 | 12.19 Call  | Bond Future                    | 3771.7200                     | 3.7717                  | 3767.3300              | 3.7673               | 0.116       | 0.0000        |
| 2025/05/09 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 4249.9600                     | 4.2500                  | 4245.5700              | 4.2456               | 0.103       | 0.0000        |
| 2025/05/09 | 2044                | 08/05/2025 |             | Bond Future                    | 12.7200                       | 74.3248                 | 12.7200                | 74.3248              | 0.000       | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 |             | Bond Future                    | 11.9873                       | 76.4175                 | 11.9089                | 76.8847              | 0.654       | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 13.34 Call  | Bond Future                    | 7559.4800                     | 7.5595                  | 7985.6400              | 7.9856               | 5.637       | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 13.34 Put   | Bond Future                    | 179.9400                      | 0.1799                  | 138.9300               | 0.1389               | 22.791      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 12.20 Call  | Bond Future                    | 2549.9500                     | 2.5500                  | 2817.5900              | 2.8176               | 10.496      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 12.20 Put   | Bond Future                    | 1305.6700                     | 1.3057                  | 1106.1400              | 1.1061               | 15.282      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 11.85 Call  | Bond Future                    | 1411.1200                     | 1.4111                  | 1594.6900              | 1.5947               | 13.009      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 11.85 Put   | Bond Future                    | 2232.2300                     | 2.2322                  | 1948.6300              | 1.9486               | 12.705      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 11.30 Put   | Bond Future                    | 4603.4700                     | 4.6035                  | 4197.5100              | 4.1975               | 8.819       | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 11.30 Call  | Bond Future                    | 345.5300                      | 0.3455                  | 406.7400               | 0.4067               | 17.715      | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 10.63 Put   | Bond Future                    | 8805.6600                     | 8.8057                  | 8342.7900              | 8.3428               | 5.257       | 0.0000        |
| 2025/05/09 | 2044                | 07/08/2025 | 10.63 Call  | Bond Future                    | 18.6400                       | 0.0186                  | 22.9400                | 0.0229               | 23.069      | 0.0000        |
| 2025/05/09 | 2044                | 06/11/2025 | 12.20 Call  | Bond Future                    | 2817.4300                     | 2.8174                  | 3054.0400              | 3.0540               | 8.398       | 0.0000        |
| 2025/05/09 | 2044                | 06/11/2025 | 12.20 Put   | Bond Future                    | 2336.2500                     | 2.3363                  | 2092.2600              | 2.0923               | 10.444      | 0.0000        |
| 2025/05/09 | 2044                | 06/11/2025 |             | Bond Future                    | 12.1169                       | 77.8884                 | 12.0348                | 78.3690              | 0.678       | 0.0000        |
| 2025/05/09 | 2044                | 06/11/2025 | 11.88 Call  | Bond Future                    | 1854.7200                     | 1.8547                  | 2033.0500              | 2.0331               | 9.615       | 0.0000        |
| 2025/05/09 | 2044                | 06/11/2025 | 11.88 Put   | Bond Future                    | 3255.1100                     | 3.2551                  | 2952.8400              | 2.9528               | 9.286       | 0.0000        |
| 2025/05/09 | 2044                | 05/02/2026 |             | Bond Future                    | 12.2631                       | 74.9608                 | 12.1775                | 75.4522              | 0.699       | 0.0000        |
| 2025/05/09 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 1379.7800                     | 1.3798                  | 1505.7300              | 1.5057               | 9.128       | 0.0000        |
| 2025/05/09 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 5571.6600                     | 5.5717                  | 5206.2100              | 5.2062               | 6.559       | 0.0000        |
| 2025/05/09 | 2044                | 07/05/2026 |             | Bond Future                    | 12.4220                       | 76.3414                 | 12.3345                | 76.8331              | 0.705       | 0.0000        |
| 2025/05/09 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 1987.0800                     | 1.9871                  | 2162.5600              | 2.1626               | 8.831       | 0.0000        |
| 2025/05/09 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 5597.4800                     | 5.5975                  | 5281.2500              | 5.2813               | 5.650       | 0.0000        |
| 2025/05/09 | 2044                | 06/08/2026 |             | Bond Future                    | 12.5078                       | 73.8428                 | 12.5078                | 73.8428              | 0.000       | 0.0000        |
| 2025/05/09 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 3844.6300                     | 3.8446                  | 3840.1500              | 3.8402               | 0.117       | 0.0000        |
| 2025/05/09 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 4331.3800                     | 4.3314                  | 4326.9000              | 4.3269               | 0.103       | 0.0000        |
| 2025/05/09 | 2046                | 08/05/2025 |             | Bond Future                    | 121.9700                      | 121.9700                | 121.9700               | 121.9700             | 0.000       | 0.0000        |
| 2025/05/09 | 2046                | 07/08/2025 |             | Bond Future                    | 120.0506                      | 120.0506                | 119.7155               | 119.7155             | 0.279       | 0.0000        |
| 2025/05/09 | 2046                | 07/08/2025 | 118.69 Call | Bond Future                    | 1360.5900                     | 1.3606                  | 1025.5400              | 1.0255               | 24.625      | 0.0000        |
| 2025/05/09 | 2046                | 07/08/2025 | 118.69 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | 2046                | 06/11/2025 |             | Bond Future                    | 120.1278                      | 120.1278                | 119.7930               | 119.7930             | 0.279       | 0.0000        |
| 2025/05/09 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/05/09 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 5282.2500                     | 5.2823                  | 5616.9900              | 5.6170               | 6.337       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 05/02/2026 |             | Bond Future                    | 122.4031                      | 122.4031                | 122.0648               | 122.0648             | 0.276       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 753.0700                      | 0.7531                  | 414.7900               | 0.4148               | 44.920      | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 07/05/2026 |             | Bond Future                    | 122.3831                      | 122.3831                | 122.0258               | 122.0258             | 0.292       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 2566.9000                     | 2.5669                  | 2924.1700              | 2.9242               | 13.918      | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 06/08/2026 |             | Bond Future                    | 124.2745                      | 124.2745                | 124.2745               | 124.2745             | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 1894.4800                     | 1.8945                  | 1894.4800              | 1.8945               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 08/05/2025 |             | Bond Future                    | 121.1600                      | 121.1600                | 121.1600               | 121.1600             | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/08/2025 |             | Bond Future                    | 118.8173                      | 118.8173                | 118.6372               | 118.6372             | 0.152       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/08/2025 | 119.89 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/08/2025 | 119.89 Put  | Bond Future                    | 1072.7300                     | 1.0727                  | 1252.8400              | 1.2528               | 16.790      | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/11/2025 |             | Bond Future                    | 121.1335                      | 121.1335                | 120.9564               | 120.9564             | 0.146       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 3286.5500                     | 3.2866                  | 3463.6200              | 3.4636               | 5.388       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 05/02/2026 |             | Bond Future                    | 121.0049                      | 121.0049                | 120.8279               | 120.8279             | 0.146       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 1815.0700                     | 1.8151                  | 1992.1100              | 1.9921               | 9.754       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/05/2026 |             | Bond Future                    | 123.2667                      | 123.2667                | 123.0727               | 123.0727             | 0.157       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 803.3100                      | 0.8033                  | 997.2600               | 0.9973               | 24.144      | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/08/2026 |             | Bond Future                    | 122.8731                      | 122.8731                | 122.8731               | 122.8731             | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 396.8900                      | 0.3969                  | 396.8900               | 0.3969               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 08/05/2025 |             | Index Future                   | 1107.8320                     | 1107.8320               | 1107.8320              | 1107.8320            | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 07/08/2025 |             | Index Future                   | 1130.3950                     | 1130.3950               | 1131.3550              | 1131.3550            | 0.085       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 06/11/2025 |             | Index Future                   | 1152.1620                     | 1152.1620               | 1153.2020              | 1153.2020            | 0.090       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 05/02/2026 |             | Index Future                   | 1173.7320                     | 1173.7320               | 1174.8180              | 1174.8180            | 0.093       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 07/05/2026 |             | Index Future                   | 1195.4340                     | 1195.4340               | 1196.4090              | 1196.4090            | 0.082       | 0.0000        | 0.0000 |
| 2025/05/09 | AL37                | 06/08/2026 |             | Index Future                   | 1218.0000                     | 1218.0000               | 1218.0000              | 1218.0000            | 0.000       | 0.0000        | 0.0000 |
| 2025/05/09 | AL7T                | 08/05/2025 |             | Index Future                   | 1305.4120                     | 1305.4120               | 1305.4120              | 1305.4120            | 0.000       | 0.0000        | 0.0000 |





| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/05/09 | AL7T             | 07/08/2025 |         | Index Future                | 1286.9730                  | 1286.9730             | 1290.5190            | 1290.5190         | 0.276        | 0.0000      | 0.0000 |
| 2025/05/09 | AL7T             | 06/11/2025 |         | Index Future                | 1311.7560                  | 1311.7560             | 1315.4400            | 1315.4400         | 0.281        | 0.0000      | 0.0000 |
| 2025/05/09 | AL7T             | 05/02/2026 |         | Index Future                | 1336.3140                  | 1336.3140             | 1340.0970            | 1340.0970         | 0.283        | 0.0000      | 0.0000 |
| 2025/05/09 | AL7T             | 07/05/2026 |         | Index Future                | 1361.0210                  | 1361.0210             | 1364.7250            | 1364.7250         | 0.272        | 0.0000      | 0.0000 |
| 2025/05/09 | AL7T             | 06/08/2026 |         | Index Future                | 1389.3540                  | 1389.3540             | 1389.3540            | 1389.3540         | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 08/05/2025 |         | Index Future                | 1117.9880                  | 1117.9880             | 1117.9880            | 1117.9880         | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 07/08/2025 |         | Index Future                | 1119.5340                  | 1119.5340             | 1122.6890            | 1122.6890         | 0.282        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 06/11/2025 |         | Index Future                | 1141.0920                  | 1141.0920             | 1144.3680            | 1144.3680         | 0.287        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 05/02/2026 |         | Index Future                | 1162.4550                  | 1162.4550             | 1165.8180            | 1165.8180         | 0.289        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 07/05/2026 |         | Index Future                | 1183.9480                  | 1183.9480             | 1187.2440            | 1187.2440         | 0.278        | 0.0000      | 0.0000 |
| 2025/05/09 | ALBI             | 06/08/2026 |         | Index Future                | 1208.6700                  | 1208.6700             | 1208.6700            | 1208.6700         | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000              | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500               | 6.2500               | 93.7500           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C213             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C214             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C253             | 31/03/2053 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | C219             | 31/03/2029 |         | 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 |        |
|---------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|---------------------|-------------|------------|--------|
| 2025/05/09    | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000              | 0.0000      | 0.0000     |        |
| 2025/05/09    | ES33             | 08/05/2025 |            | Bond Future                 | 12.7300                    | 74.7720              | 12.7300             | 74.7720             | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/08/2025 |            | Bond Future                 | 11.4710                    | 82.4611              | 11.4236             | 82.6729             | 0.413       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 8656.5200                  | 8.6565               | 8868.2700           | 8.8683              | 2.446       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/11/2025 |            | Bond Future                 | 11.6317                    | 80.2725              | 11.5811             | 80.4929             | 0.435       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 1622.2700                  | 1.6223               | 1842.7000           | 1.8427              | 13.588      | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 05/02/2026 |            | Bond Future                 | 11.8188                    | 81.7920              | 11.7653             | 82.0184             | 0.453       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 1403.5200                  | 1.4035               | 1177.0600           | 1.1771              | 16.135      | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/05/2026 |            | Bond Future                 | 12.0177                    | 79.5235              | 11.9637             | 79.7451             | 0.449       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 1357.0100                  | 1.3570               | 1135.4800           | 1.1355              | 16.325      | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/08/2026 |            | Bond Future                 | 12.1844                    | 81.2109              | 12.1844             | 81.2109             | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 657.7600                   | 0.6578               | 657.7600            | 0.6578              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES42             | 08/05/2025 |            | Bond Future                 | 13.2500                    | 68.6309              | 13.2500             | 68.6309             | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES42             | 07/08/2025 |            | Bond Future                 | 12.1882                    | 76.4349              | 12.1099             | 76.8749             | 0.643       | 0.0000     | 0.0000 |
| 2025/05/09    | ES42             | 07/08/2025 | 13.79 Call | Bond Future                 | 8162.7400                  | 8.1627               | 8602.7700           | 8.6028              | 5.391       | 0.0000     | 0.0000 |
| 2025/05/09    | ES42             | 07/08/2025 | 13.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000              | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09    | ES42             | 06/11/2025 |            | Bond Future                 | 12.3304                    | 73.6594              | 12.2482             | 74.1123             | 0.667       | 0.0000     | 0.0000 |
| Page 19 of 19 |                  |            |            |                             |                            |                      |                     | 5/9/2025 6:30:35 PM |             |            |        |



| 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 |
|------------|---------------------|------------|-------------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | ES42                | 06/11/2025 | 12.39 Call        | Bond Future                    | 325.5400                      | 0.3255                  | 778.3800               | 0.7784               | 139.104     | 0.0000        |
| 2025/05/09 | ES42                | 06/11/2025 | 12.39 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | ES42                | 05/02/2026 |                   | Bond Future                    | 12.4860                       | 75.0526                 | 12.4002                | 75.5158              | 0.687       | 0.0000        |
| 2025/05/09 | ES42                | 05/02/2026 | 11.85 Call        | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | ES42                | 05/02/2026 | 11.85 Put         | Bond Future                    | 3547.1100                     | 3.5471                  | 3083.9400              | 3.0839               | 13.058      | 0.0000        |
| 2025/05/09 | ES42                | 07/05/2026 |                   | Bond Future                    | 12.6547                       | 72.1887                 | 12.5669                | 72.6520              | 0.693       | 0.0000        |
| 2025/05/09 | ES42                | 07/05/2026 | 12.20 Call        | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | ES42                | 07/05/2026 | 12.20 Put         | Bond Future                    | 2452.7300                     | 2.4527                  | 1989.4500              | 1.9895               | 18.888      | 0.0000        |
| 2025/05/09 | ES42                | 06/08/2026 |                   | Bond Future                    | 12.7439                       | 73.9846                 | 12.7439                | 73.9846              | 0.000       | 0.0000        |
| 2025/05/09 | ES42                | 06/08/2026 | 12.65 Call        | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | ES42                | 06/08/2026 | 12.65 Put         | Bond Future                    | 489.7300                      | 0.4897                  | 489.7300               | 0.4897               | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 08/05/2025 |                   | GOVI                           | 1101.8720                     | 1101.8720               | 1101.8720              | 1101.8720            | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 07/08/2025 |                   | GOVI                           | 1124.3520                     | 1124.3520               | 1127.3590              | 1127.3590            | 0.267       | 0.0000        |
| 2025/05/09 | GOVI                | 07/08/2025 | 1,011. Call<br>00 | GOVI                           | 1133520.0000                  | 113.3520                | 1163590.0000           | 116.3590             | 2.653       | 0.0000        |
| 2025/05/09 | GOVI                | 07/08/2025 | 1,011. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 06/11/2025 |                   | GOVI                           | 1146.0030                     | 1146.0030               | 1149.1290              | 1149.1290            | 0.273       | 0.0000        |
| 2025/05/09 | GOVI                | 06/11/2025 | 1,112. Call<br>00 | GOVI                           | 340030.0000                   | 34.0030                 | 371290.0000            | 37.1290              | 9.193       | 0.0000        |
| 2025/05/09 | GOVI                | 06/11/2025 | 1,112. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 05/02/2026 |                   | GOVI                           | 1167.4580                     | 1167.4580               | 1170.6680              | 1170.6680            | 0.275       | 0.0000        |
| 2025/05/09 | GOVI                | 05/02/2026 | 1,150. Call<br>00 | GOVI                           | 174580.0000                   | 17.4580                 | 206680.0000            | 20.6680              | 18.387      | 0.0000        |
| 2025/05/09 | GOVI                | 05/02/2026 | 1,150. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 07/05/2026 |                   | GOVI                           | 1189.0440                     | 1189.0440               | 1192.1830              | 1192.1830            | 0.264       | 0.0000        |
| 2025/05/09 | GOVI                | 07/05/2026 | 1,177. Call<br>00 | GOVI                           | 120440.0000                   | 12.0440                 | 151830.0000            | 15.1830              | 26.063      | 0.0000        |
| 2025/05/09 | GOVI                | 07/05/2026 | 1,177. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 06/08/2026 |                   | GOVI                           | 1213.6980                     | 1213.6980               | 1213.6980              | 1213.6980            | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 06/08/2026 | 1,189. Call<br>00 | GOVI                           | 246980.0000                   | 24.6980                 | 246980.0000            | 24.6980              | 0.000       | 0.0000        |
| 2025/05/09 | GOVI                | 06/08/2026 | 1,189. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | GVIX                | 01/01/2029 |                   | LIVE INDEX                     | 110.0000                      | 110.0000                | 110.0000               | 110.0000             | 0.000       | 0.0000        |
| 2025/05/09 | IGOV                | 08/05/2025 |                   | Index Future                   | 374.3390                      | 374.3390                | 374.3390               | 374.3390             | 0.000       | 0.0000        |
| 2025/05/09 | IGOV                | 07/08/2025 |                   | Index Future                   | 381.4250                      | 381.4250                | 381.0310               | 381.0310             | 0.103       | 0.0000        |
| 2025/05/09 | IGOV                | 06/11/2025 |                   | Index Future                   | 388.8610                      | 388.8610                | 388.4810               | 388.4810             | 0.098       | 0.0000        |
| 2025/05/09 | IGOV                | 05/02/2026 |                   | Index Future                   | 396.2310                      | 396.2310                | 395.8520               | 395.8520             | 0.096       | 0.0000        |
| 2025/05/09 | IGOV                | 07/05/2026 |                   | Index Future                   | 403.6450                      | 403.6450                | 403.2150               | 403.2150             | 0.107       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/05/09 | IGOV             | 06/08/2026 |            | Index Future                | 410.5790                   | 410.5790              | 410.5790             | 410.5790          | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 17/12/2025 |            | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 8.2950                     | 91.7050               | 8.2950               | 91.7050           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600               | 8.3400               | 91.6600           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 08/05/2025 |            | Bond Future                 | 10.3300                    | 99.4019               | 10.3300              | 99.4019           | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/08/2025 |            | Bond Future                 | 9.8926                     | 104.2039              | 9.8720               | 104.3130          | 0.208        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/08/2025 | 10.33 Call | Bond Future                 | 2889.8100                  | 2.8898                | 2998.0600            | 2.9981            | 3.746        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/08/2025 | 10.33 Put  | Bond Future                 | 608.5400                   | 0.6085                | 607.7200             | 0.6077            | 0.135        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 06/11/2025 |            | Bond Future                 | 9.9935                     | 101.1656              | 9.9708               | 101.2824          | 0.227        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 06/11/2025 | 10.33 Call | Bond Future                 | 3045.5200                  | 3.0455                | 3096.6800            | 3.0967            | 1.680        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 06/11/2025 | 10.33 Put  | Bond Future                 | 1335.3800                  | 1.3354                | 1269.6800            | 1.2697            | 4.920        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 05/02/2026 |            | Bond Future                 | 10.1146                    | 103.0568              | 10.0903              | 103.1782          | 0.241        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 3570.4900                  | 3.5705                | 3622.3400            | 3.6223            | 1.452        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 1723.4800                  | 1.7235                | 1653.9600            | 1.6540            | 4.034        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/05/2026 |            | Bond Future                 | 10.2497                    | 99.9137               | 10.2264              | 100.0257          | 0.227        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 3106.5100                  | 3.1065                | 3190.2500            | 3.1903            | 2.696        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 2481.0800                  | 2.4811                | 2452.7700            | 2.4528            | 1.141        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 06/08/2026 |            | Bond Future                 | 10.3810                    | 101.8417              | 10.3810              | 101.8417          | 0.000        | 0.0000      | 0.0000 |
| 2025/05/09 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 2692.3000                  | 2.6923                | 2689.0300            | 2.6890            | 0.121        | 0.0000      | 0.0000 |





| 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|--------|
| 2025/05/09 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 3304.8400                     | 3.3048                   | 3301.5700               | 3.3016               | 0.099        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 08/05/2025 |            | Bond Future                    | 11.7800                       | 85.1271                  | 11.7800                 | 85.1271              | 0.000        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 |            | Bond Future                    | 10.6580                       | 93.4442                  | 10.6163                 | 93.6729              | 0.391        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 12.65 Call | Bond Future                    | 10095.8700                    | 10.0959                  | 10319.5900              | 10.3196              | 2.216        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 12.65 Put  | Bond Future                    | 23.4200                       | 0.0234                   | 18.4500                 | 0.0185               | 21.221       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 11.30 Call | Bond Future                    | 3935.5000                     | 3.9355                   | 4101.4300               | 4.1014               | 4.216        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 11.30 Put  | Bond Future                    | 509.1800                      | 0.5092                   | 446.4200                | 0.4464               | 12.326       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 10.08 Put  | Bond Future                    | 3632.1200                     | 3.6321                   | 3430.0300               | 3.4300               | 5.564        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 10.08 Call | Bond Future                    | 388.7100                      | 0.3887                   | 415.3100                | 0.4153               | 6.843        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 10.58 Put  | Bond Future                    | 1792.4100                     | 1.7924                   | 1645.5100               | 1.6455               | 8.196        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 10.58 Call | Bond Future                    | 1363.6400                     | 1.3636                   | 1445.4300               | 1.4454               | 5.998        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 11.34 Call | Bond Future                    | 4105.5000                     | 4.1055                   | 4274.9400               | 4.2749               | 4.127        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 07/08/2025 | 11.34 Put  | Bond Future                    | 471.6000                      | 0.4716                   | 412.3500                | 0.4124               | 12.564       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 4566.9400                     | 4.5669                   | 4351.5800               | 4.3516               | 4.716        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 730.6200                      | 0.7306                   | 753.4900                | 0.7535               | 3.130        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 2794.5500                     | 2.7946                   | 2618.2000               | 2.6182               | 6.310        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 1732.6800                     | 1.7327                   | 1794.5600               | 1.7946               | 3.571        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 5424.8800                     | 5.4249                   | 5579.8500               | 5.5799               | 2.857        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 811.5800                      | 0.8116                   | 728.3200                | 0.7283               | 10.259       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 5313.2500                     | 5.3133                   | 5089.4000               | 5.0894               | 4.213        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 507.7600                      | 0.5078                   | 522.1400                | 0.5221               | 2.832        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 3325.8700                     | 3.3259                   | 3135.1700               | 3.1352               | 5.734        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 1333.2300                     | 1.3332                   | 1380.7600               | 1.3808               | 3.565        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 4486.0200                     | 4.4860                   | 4623.1200               | 4.6231               | 3.056        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 1080.1400                     | 1.0801                   | 979.0100                | 0.9790               | 9.363        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 3226.7300                     | 3.2267                   | 3038.4700               | 3.0385               | 5.834        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 1399.2800                     | 1.3993                   | 1449.2500               | 1.4493               | 3.571        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 1895.5200                     | 1.8955                   | 1751.9400               | 1.7519               | 7.575        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 2763.1400                     | 2.7631                   | 2857.7900               | 2.8578               | 3.425        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 6738.7400                     | 6.7387                   | 6913.7500               | 6.9138               | 2.597        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 551.0300                      | 0.5510                   | 487.8100                | 0.4878               | 11.473       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 |            | Bond Future                    | 10.7768                       | 90.7378                  | 10.7324                 | 90.9761              | 0.412        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 3639.5100                     | 3.6395                   | 3757.6300               | 3.7576               | 3.245        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 1412.6700                     | 1.4127                   | 1292.5600               | 1.2926               | 8.502        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 6571.5800                     | 6.5716                   | 6744.3900               | 6.7444               | 2.630        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 578.4900                      | 0.5785                   | 513.0700                | 0.5131               | 11.309       | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 4562.4300                     | 4.5624                   | 4701.1300               | 4.7011               | 3.040        | 0.0000         | 0.0000 |
| 2025/05/09 | R035                | 06/11/2025 | 11.45 Put  | Bond Future                    | 1055.0500                     | 1.0551                   | 955.5200                | 0.9555               | 9.434        | 0.0000         | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/09 | R035             | 06/11/2025 | 10.95 Put  | Bond Future                 | 1874.7200                  | 1.8747               | 1732.0500           | 1.7321            | 7.610       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 06/11/2025 | 10.95 Call | Bond Future                 | 2795.1400                  | 2.7951               | 2890.7000           | 2.8907            | 3.419       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 |            | Bond Future                 | 10.9159                    | 92.4346              | 10.8691             | 92.6794           | 0.429       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 2364.1100                  | 2.3641               | 2509.5700           | 2.5096            | 6.153       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 3024.0300                  | 3.0240               | 2924.6800           | 2.9247            | 3.285       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.44 Put  | Bond Future                 | 4062.6100                  | 4.0626               | 3929.5700           | 3.9296            | 3.275       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.44 Call | Bond Future                 | 1533.3600                  | 1.5334               | 1645.1300           | 1.6451            | 7.289       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.94 Put  | Bond Future                 | 2653.3600                  | 2.6534               | 2567.1300           | 2.5671            | 3.250       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 10.94 Call | Bond Future                 | 2778.9400                  | 2.7789               | 2937.5200           | 2.9375            | 5.706       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 12.44 Call | Bond Future                 | 8159.6700                  | 8.1597               | 8349.5700           | 8.3496            | 2.327       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 05/02/2026 | 12.44 Put  | Bond Future                 | 665.9800                   | 0.6660               | 611.0700            | 0.6111            | 8.245       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 07/05/2026 |            | Bond Future                 | 11.0601                    | 89.6351              | 11.0132             | 89.8741           | 0.424       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 2608.1400                  | 2.6081               | 2670.0000           | 2.6700            | 2.372       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 3633.3500                  | 3.6334               | 3456.2000           | 3.4562            | 4.876       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 06/08/2026 |            | Bond Future                 | 11.1752                    | 91.5069              | 11.1752             | 91.5069           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 3166.5600                  | 3.1666               | 3162.7800           | 3.1628            | 0.119       | 0.0000     | 0.0000 |
| 2025/05/09 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 3740.4100                  | 3.7404               | 3736.6300           | 3.7366            | 0.101       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 08/05/2025 |            | Bond Future                 | 11.2400                    | 98.7975              | 11.2400             | 98.7975           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/08/2025 |            | Bond Future                 | 11.3244                    | 100.9707             | 11.2773             | 101.2771          | 0.416       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/08/2025 | 11.24 Call | Bond Future                 | 1572.4500                  | 1.5725               | 1681.7200           | 1.6817            | 6.949       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/08/2025 | 11.24 Put  | Bond Future                 | 2122.3800                  | 2.1224               | 1925.2400           | 1.9252            | 9.289       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 |            | Bond Future                 | 11.4567                    | 97.4287              | 11.4067             | 97.7466           | 0.436       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 11.24 Call | Bond Future                 | 1918.0600                  | 1.9181               | 2085.0100           | 2.0850            | 8.704       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 11.24 Put  | Bond Future                 | 3308.7700                  | 3.3088               | 3157.8500           | 3.1579            | 4.561       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 12.33 Call | Bond Future                 | 6261.1900                  | 6.2612               | 6538.0200           | 6.5380            | 4.421       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 12.33 Put  | Bond Future                 | 939.4700                   | 0.9395               | 898.4300            | 0.8984            | 4.368       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 10.98 Put  | Bond Future                 | 4347.5500                  | 4.3476               | 4152.3800           | 4.1524            | 4.489       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/11/2025 | 10.98 Call | Bond Future                 | 1248.9300                  | 1.2489               | 1371.6300           | 1.3716            | 9.824       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 05/02/2026 |            | Bond Future                 | 11.6056                    | 99.2497              | 11.5531             | 99.5758           | 0.452       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 2743.2700                  | 2.7433               | 2840.3400           | 2.8403            | 3.538       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 3778.8700                  | 3.7789               | 3549.8400           | 3.5498            | 6.061       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/05/2026 |            | Bond Future                 | 11.7659                    | 95.5944              | 11.7131             | 95.9154           | 0.449       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 2654.4600                  | 2.6545               | 2833.0600           | 2.8331            | 6.728       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 4909.2500                  | 4.9093               | 4766.9100           | 4.7669            | 2.899       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/08/2026 |            | Bond Future                 | 11.8875                    | 97.6556              | 11.8875             | 97.6556           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 3842.2400                  | 3.8422               | 3837.6500           | 3.8377            | 0.119       | 0.0000     | 0.0000 |
| 2025/05/09 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 4543.5100                  | 4.5435               | 4538.9200           | 4.5389            | 0.101       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 08/05/2025 |            | Bond Future                 | 12.6400                    | 93.5672              | 12.6400             | 93.5672           | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/09 | R053             | 07/08/2025 |             | Bond Future                 | 11.8642                    | 102.2903             | 11.7912             | 102.8736          | 0.616       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 07/08/2025 | 13.17 Call  | Bond Future                 | 9738.1500                  | 9.7382               | 10264.0400          | 10.2640           | 5.400       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 07/08/2025 | 13.17 Put   | Bond Future                 | 281.9400                   | 0.2819               | 224.5100            | 0.2245            | 20.370      | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/11/2025 |             | Bond Future                 | 11.9897                    | 98.3953              | 11.9130             | 98.9956           | 0.639       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/11/2025 | 11.76 Call  | Bond Future                 | 2534.6700                  | 2.5347               | 2754.1200           | 2.7541            | 8.658       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/11/2025 | 11.76 Put   | Bond Future                 | 4353.6300                  | 4.3536               | 3972.8500           | 3.9729            | 8.746       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 05/02/2026 |             | Bond Future                 | 12.1283                    | 100.2342             | 12.0482             | 100.8480          | 0.660       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 05/02/2026 | 11.49 Call  | Bond Future                 | 2035.2600                  | 2.0353               | 2200.7500           | 2.2008            | 8.131       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 05/02/2026 | 11.49 Put   | Bond Future                 | 7134.8200                  | 7.1348               | 6686.5100           | 6.6865            | 6.283       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 07/05/2026 |             | Bond Future                 | 12.2755                    | 96.2198              | 12.1937             | 96.8335           | 0.667       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 07/05/2026 | 11.69 Call  | Bond Future                 | 2768.7700                  | 2.7688               | 2989.7400           | 2.9897            | 7.981       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 07/05/2026 | 11.69 Put   | Bond Future                 | 7324.1700                  | 7.3242               | 6931.3600           | 6.9314            | 5.363       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/08/2026 |             | Bond Future                 | 12.3504                    | 98.5898              | 12.3504             | 98.5898           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/08/2026 | 12.28 Call  | Bond Future                 | 5218.7800                  | 5.2188               | 5212.7700           | 5.2128            | 0.115       | 0.0000     | 0.0000 |
| 2025/05/09 | R053             | 06/08/2026 | 12.28 Put   | Bond Future                 | 5740.2500                  | 5.7403               | 5734.2400           | 5.7342            | 0.105       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 08/05/2025 |             | Bond Future                 | 8.4800                     | 107.0830             | 8.4800              | 107.0830          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 |             | Bond Future                 | 8.0269                     | 104.5937             | 8.0561              | 104.5559          | 0.365       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 9.68 Call   | Bond Future                 | 2109.4900                  | 2.1095               | 2071.7800           | 2.0718            | 1.788       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 9.68 Put    | Bond Future                 | 2.9400                     | 0.0029               | 3.0400              | 0.0030            | 3.401       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 10.25 Call  | Bond Future                 | 2819.3500                  | 2.8194               | 2781.5500           | 2.7816            | 1.341       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 10.25 Put   | Bond Future                 | 0.4500                     | 0.0005               | 0.4600              | 0.0005            | 2.222       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 9.22 Put    | Bond Future                 | 9.6200                     | 0.0096               | 10.1200             | 0.0101            | 5.198       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/08/2025 | 9.22 Call   | Bond Future                 | 1536.1000                  | 1.5361               | 1498.7900           | 1.4988            | 2.429       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/11/2025 |             | Bond Future                 | 8.0768                     | 106.6074             | 8.1076              | 106.5747          | 0.381       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/11/2025 | 8.13 Call   | Bond Future                 | 343.3900                   | 0.3434               | 319.4700            | 0.3195            | 6.966       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/11/2025 | 8.13 Put    | Bond Future                 | 286.9300                   | 0.2869               | 295.7200            | 0.2957            | 3.063       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 05/02/2026 |             | Bond Future                 | 8.2333                     | 103.2952             | 8.2706              | 103.2643          | 0.453       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 419.9600                   | 0.4200               | 412.2300            | 0.4122            | 1.841       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 257.1800                   | 0.2572               | 280.3500            | 0.2804            | 9.009       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/05/2026 |             | Bond Future                 | 8.5712                     | 105.2001             | 8.6446              | 105.1568          | 0.857       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 338.0100                   | 0.3380               | 316.0200            | 0.3160            | 6.506       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 267.9000                   | 0.2679               | 289.2400            | 0.2892            | 7.966       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/08/2026 |             | Bond Future                 | 9.5511                     | 101.7617             | 9.5511              | 101.7617          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 71.5500                    | 0.0716               | 71.3700             | 0.0714            | 0.252       | 0.0000     | 0.0000 |
| 2025/05/09 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 419.1700                   | 0.4192               | 418.9900            | 0.4190            | 0.043       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 08/05/2025 |             | Bond Future                 | 272.3100                   | 272.3100             | 272.3100            | 272.3100          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 07/08/2025 |             | Bond Future                 | 268.6756                   | 268.6756             | 268.9102            | 268.9102          | 0.087       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 07/08/2025 | 271.60 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/09 | R202             | 07/08/2025 | 271.60 Put  | Bond Future                 | 2924.3600                  | 2.9244               | 2689.8400           | 2.6898            | 8.020       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/11/2025 |             | Bond Future                 | 273.9134                   | 273.9134             | 274.1673            | 274.1673          | 0.093       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/11/2025 | 275.64 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/11/2025 | 275.64 Put  | Bond Future                 | 1726.6300                  | 1.7266               | 1472.7500           | 1.4728            | 14.704      | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 05/02/2026 |             | Bond Future                 | 273.7459                   | 273.7459             | 274.0124            | 274.0124          | 0.097       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 4074.1100                  | 4.0741               | 3807.6300           | 3.8076            | 6.541       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 07/05/2026 |             | Bond Future                 | 278.8637                   | 278.8637             | 279.1043            | 279.1043          | 0.086       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 | 1313.7200                  | 1.3137               | 1554.2800           | 1.5543            | 18.311      | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 07/05/2026 | 277.55 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/08/2026 |             | Bond Future                 | 278.7928                   | 278.7928             | 278.7928            | 278.7928          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/08/2026 | 278.86 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R202             | 06/08/2026 | 278.86 Put  | Bond Future                 | 67.2000                    | 0.0672               | 67.2000             | 0.0672            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 08/05/2025 |             | Bond Future                 | 11.8900                    | 66.7798              | 11.8900             | 66.7798           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/08/2025 |             | Bond Future                 | 11.0033                    | 72.9024              | 10.9564             | 73.1326           | 0.426       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/08/2025 | 12.68 Call  | Bond Future                 | 7679.4600                  | 7.6795               | 7898.3400           | 7.8983            | 2.850       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/08/2025 | 12.68 Put   | Bond Future                 | 55.3700                    | 0.0554               | 44.0500             | 0.0441            | 20.444      | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/11/2025 |             | Bond Future                 | 11.1186                    | 71.1532              | 11.0691             | 71.3918           | 0.445       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/11/2025 | 11.27 Call  | Bond Future                 | 2495.4600                  | 2.4955               | 2598.2300           | 2.5982            | 4.118       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/11/2025 | 11.27 Put   | Bond Future                 | 1771.5100                  | 1.7715               | 1635.7000           | 1.6357            | 7.666       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 05/02/2026 |             | Bond Future                 | 11.2494                    | 72.4835              | 11.1976             | 72.7282           | 0.460       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 1762.8500                  | 1.7629               | 1898.5100           | 1.8985            | 7.695       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 3291.1700                  | 3.2912               | 3182.1300           | 3.1821            | 3.313       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/05/2026 |             | Bond Future                 | 11.3904                    | 70.6690              | 11.3384             | 70.9101           | 0.457       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 2167.5200                  | 2.1675               | 2250.9600           | 2.2510            | 3.850       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 3668.3500                  | 3.6684               | 3510.6900           | 3.5107            | 4.298       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/08/2026 |             | Bond Future                 | 11.4928                    | 72.1983              | 11.4928             | 72.1983           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 3010.3600                  | 3.0104               | 3006.8100           | 3.0068            | 0.118       | 0.0000     | 0.0000 |
| 2025/05/09 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 3478.5900                  | 3.4786               | 3475.0400           | 3.4750            | 0.102       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 08/05/2025 |             | Bond Future                 | 248.0300                   | 248.0300             | 248.0300            | 248.0300          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 07/08/2025 |             | Bond Future                 | 252.2134                   | 252.2134             | 251.7617            | 251.7617          | 0.179       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 3773.3800                  | 3.7734               | 3321.6900           | 3.3217            | 11.970      | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 06/11/2025 |             | Bond Future                 | 253.6995                   | 253.6995             | 253.2533            | 253.2533          | 0.176       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 06/11/2025 | 252.14 Call | Bond Future                 | 1559.4700                  | 1.5595               | 1113.2900           | 1.1133            | 28.611      | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 06/11/2025 | 252.14 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 05/02/2026 |             | Bond Future                 | 258.5058                   | 258.5058             | 258.0568            | 258.0568          | 0.174       | 0.0000     | 0.0000 |
| 2025/05/09 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 5405.7800                  | 5.4058               | 4956.8400           | 4.9568            | 8.305       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/05/09 | R210                | 07/05/2026 |             | Bond Future                    | 259.8404                      | 259.8404                | 259.3560               | 0.186                | 0.0000      | 0.0000        |
| 2025/05/09 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 4440.3600                     | 4.4404                  | 3955.9800              | 3.9560               | 10.909      | 0.0000        |
| 2025/05/09 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/05/09 | R210                | 06/08/2026 |             | Bond Future                    | 264.1378                      | 264.1378                | 264.1378               | 264.1378             | 0.000       | 0.0000        |
| 2025/05/09 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 4297.8100                     | 4.2978                  | 4297.8100              | 4.2978               | 0.000       | 0.0000        |
| 2025/05/09 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/09 | R213                | 08/05/2025 |             | Bond Future                    | 10.5200                       | 86.3898                 | 10.5200                | 86.3898              | 0.000       | 0.0000        |
| 2025/05/09 | R213                | 07/08/2025 |             | Bond Future                    | 9.3529                        | 93.1193                 | 9.3326                 | 93.2004              | 0.217       | 0.0000        |
| 2025/05/09 | R213                | 07/08/2025 | 11.66 Call  | Bond Future                    | 8654.6600                     | 8.6547                  | 8735.2800              | 8.7353               | 0.932       | 0.0000        |
| 2025/05/09 | R213                | 07/08/2025 | 11.66 Put   | Bond Future                    | 2.4000                        | 0.0024                  | 1.9300                 | 0.0019               | 19.583      | 0.0000        |
| 2025/05/09 | R213                | 06/11/2025 |             | Bond Future                    | 9.4447                        | 91.3586                 | 9.4219                 | 91.4464              | 0.242       | 0.0000        |
| 2025/05/09 | R213                | 06/11/2025 | 10.05 Call  | Bond Future                    | 2976.8000                     | 2.9768                  | 3063.7600              | 3.0638               | 2.921       | 0.0000        |
| 2025/05/09 | R213                | 06/11/2025 | 10.05 Put   | Bond Future                    | 687.8000                      | 0.6878                  | 687.0000               | 0.6870               | 0.116       | 0.0000        |
| 2025/05/09 | R213                | 05/02/2026 |             | Bond Future                    | 9.5625                        | 93.0675                 | 9.5377                 | 93.1590              | 0.259       | 0.0000        |
| 2025/05/09 | R213                | 05/02/2026 | 9.89 Call   | Bond Future                    | 2487.6200                     | 2.4876                  | 2531.6200              | 2.5316               | 1.769       | 0.0000        |
| 2025/05/09 | R213                | 05/02/2026 | 9.89 Put    | Bond Future                    | 1290.3600                     | 1.2904                  | 1242.8700              | 1.2429               | 3.680       | 0.0000        |
| 2025/05/09 | R213                | 07/05/2026 |             | Bond Future                    | 9.6900                        | 91.2321                 | 9.6666                 | 91.3150              | 0.242       | 0.0000        |
| 2025/05/09 | R213                | 07/05/2026 | 9.80 Call   | Bond Future                    | 2220.2600                     | 2.2203                  | 2248.1800              | 2.2482               | 1.258       | 0.0000        |
| 2025/05/09 | R213                | 07/05/2026 | 9.80 Put    | Bond Future                    | 1832.8800                     | 1.8329                  | 1777.9800              | 1.7780               | 2.995       | 0.0000        |
| 2025/05/09 | R213                | 06/08/2026 |             | Bond Future                    | 9.8202                        | 92.9756                 | 9.8202                 | 92.9756              | 0.000       | 0.0000        |
| 2025/05/09 | R213                | 06/08/2026 | 9.69 Call   | Bond Future                    | 1936.0500                     | 1.9361                  | 1933.6900              | 1.9337               | 0.122       | 0.0000        |
| 2025/05/09 | R213                | 06/08/2026 | 9.69 Put    | Bond Future                    | 2376.6200                     | 2.3766                  | 2374.2600              | 2.3743               | 0.099       | 0.0000        |
| 2025/05/09 | R214                | 08/05/2025 |             | Bond Future                    | 12.4000                       | 60.8143                 | 12.4000                | 60.8143              | 0.000       | 0.0000        |
| 2025/05/09 | R214                | 07/08/2025 |             | Bond Future                    | 11.5854                       | 66.6275                 | 11.5075                | 67.0285              | 0.672       | 0.0000        |
| 2025/05/09 | R214                | 07/08/2025 | 12.97 Call  | Bond Future                    | 6658.4600                     | 6.6585                  | 7044.4100              | 7.0444               | 5.796       | 0.0000        |
| 2025/05/09 | R214                | 07/08/2025 | 12.97 Put   | Bond Future                    | 117.9600                      | 0.1180                  | 102.9200               | 0.1029               | 12.750      | 0.0000        |
| 2025/05/09 | R214                | 06/11/2025 |             | Bond Future                    | 11.7036                       | 64.6105                 | 11.6222                | 65.0229              | 0.695       | 0.0000        |
| 2025/05/09 | R214                | 06/11/2025 | 11.64 Call  | Bond Future                    | 1991.5800                     | 1.9916                  | 2167.8100              | 2.1678               | 8.849       | 0.0000        |
| 2025/05/09 | R214                | 06/11/2025 | 11.64 Put   | Bond Future                    | 2313.3800                     | 2.3134                  | 2077.2400              | 2.0772               | 10.208      | 0.0000        |
| 2025/05/09 | R214                | 05/02/2026 |             | Bond Future                    | 11.8370                       | 65.8188                 | 11.7523                | 66.2403              | 0.715       | 0.0000        |
| 2025/05/09 | R214                | 05/02/2026 | 11.26 Call  | Bond Future                    | 1309.1500                     | 1.3092                  | 1486.8100              | 1.4868               | 13.571      | 0.0000        |
| 2025/05/09 | R214                | 05/02/2026 | 11.26 Put   | Bond Future                    | 4265.5200                     | 4.2655                  | 4021.6400              | 4.0216               | 5.717       | 0.0000        |
| 2025/05/09 | R214                | 07/05/2026 |             | Bond Future                    | 11.9725                       | 63.7336                 | 11.8863                | 64.1556              | 0.721       | 0.0000        |
| 2025/05/09 | R214                | 07/05/2026 | 11.53 Call  | Bond Future                    | 2009.5200                     | 2.0095                  | 2174.0800              | 2.1741               | 8.189       | 0.0000        |
| 2025/05/09 | R214                | 07/05/2026 | 11.53 Put   | Bond Future                    | 4219.3500                     | 4.2194                  | 3961.9300              | 3.9619               | 6.101       | 0.0000        |
| 2025/05/09 | R214                | 06/08/2026 |             | Bond Future                    | 12.0330                       | 65.3210                 | 12.0330                | 65.3210              | 0.000       | 0.0000        |
| 2025/05/09 | R214                | 06/08/2026 | 11.97 Call  | Bond Future                    | 3301.9000                     | 3.3019                  | 3298.1100              | 3.2981               | 0.115       | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/05/09 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 3606.6800                     | 3.6067                  | 3602.8900 | 3.6029                 | 0.105                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 08/05/2025 |            | Bond Future                    | 12.6000                       | 73.0565                 | 12.6000   | 73.0565                | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/08/2025 |            | Bond Future                    | 11.9507                       | 79.0835                 | 11.8725   | 79.5629                | 0.655                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/08/2025 | 13.21 Call | Bond Future                    | 7267.4000                     | 7.2674                  | 7699.1300 | 7.6991                 | 5.941                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/08/2025 | 13.21 Put  | Bond Future                    | 217.9500                      | 0.2180                  | 170.2000  | 0.1702                 | 21.909               | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/11/2025 |            | Bond Future                    | 12.0792                       | 76.1640                 | 11.9972   | 76.6570                | 0.678                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/11/2025 | 11.74 Call | Bond Future                    | 1691.1400                     | 1.6911                  | 1854.7200 | 1.8547                 | 9.673                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/11/2025 | 11.74 Put  | Bond Future                    | 3769.3900                     | 3.7694                  | 3439.9100 | 3.4399                 | 8.741                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 05/02/2026 |            | Bond Future                    | 12.2236                       | 77.5879                 | 12.1381   | 78.0920                | 0.700                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 1274.6400                     | 1.2746                  | 1391.3000 | 1.3913                 | 9.152                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 5994.2200                     | 5.9942                  | 5606.7900 | 5.6068                 | 6.463                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/05/2026 |            | Bond Future                    | 12.3700                       | 74.5774                 | 12.2826   | 75.0821                | 0.706                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 1948.2600                     | 1.9483                  | 2197.0400 | 2.1970                 | 12.769               | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 5851.1700                     | 5.8512                  | 5595.2400 | 5.5952                 | 4.374                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/08/2026 |            | Bond Future                    | 12.4408                       | 76.4452                 | 12.4408   | 76.4452                | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 3962.6600                     | 3.9627                  | 3958.1000 | 3.9581                 | 0.115                | 0.0000      | 0.0000        |
| 2025/05/09 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 4366.6600                     | 4.3667                  | 4362.1000 | 4.3621                 | 0.104                | 0.0000      | 0.0000        |
| 2025/05/09 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/09 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
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