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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2025 TO 23/05/2025

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/05/23 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 07/08/2025 |             | Bond Future                 | 137.7812                   | 137.7812             | 138.0730            | 0.212             | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 371.1900                   | 0.3712               | 662.9700            | 78.607            | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 06/11/2025 |             | Bond Future                 | 139.0237                   | 139.0237             | 139.3244            | 0.216             | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | 2029             | 06/11/2025 | 139.79 Put  | Bond Future                 | 766.2800                   | 0.7663               | 465.6400            | 39.234            | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/23 | 2029                | 05/02/2026 |             | Bond Future                    | 141.6846                      | 141.6846                | 141.9984               | 0.221                | 0.0000      | 0.0000        |
| 2025/05/23 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 1574.6000                     | 1.5746                  | 1888.4200              | 1.8884               | 19.930      | 0.0000        |
| 2025/05/23 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2029                | 07/05/2026 |             | Bond Future                    | 142.8912                      | 142.8912                | 143.2114               | 0.224                | 0.0000      | 0.0000        |
| 2025/05/23 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 1071.2400                     | 1.0712                  | 1391.3700              | 1.3914               | 29.884      | 0.0000        |
| 2025/05/23 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2029                | 06/08/2026 |             | Bond Future                    | 145.5454                      | 145.5454                | 145.8745               | 0.226                | 0.0000      | 0.0000        |
| 2025/05/23 | 2029                | 06/08/2026 | 144.10 Call | Bond Future                    | 1445.3900                     | 1.4454                  | 1774.5000              | 1.7745               | 22.770      | 0.0000        |
| 2025/05/23 | 2029                | 06/08/2026 | 144.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 8.72 Put    | Bond Future                    | 1292.0500                     | 1.2921                  | 1209.1700              | 1.2092               | 6.415       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 8.72 Call   | Bond Future                    | 465.8800                      | 0.4659                  | 490.5900               | 0.4906               | 5.304       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 9.22 Put    | Bond Future                    | 470.9600                      | 0.4710                  | 429.0800               | 0.4291               | 8.892       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 9.22 Call   | Bond Future                    | 1413.5100                     | 1.4135                  | 1479.2200              | 1.4792               | 4.649       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 9.81 Call   | Bond Future                    | 3087.9000                     | 3.0879                  | 3183.6900              | 3.1837               | 3.102       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 9.81 Put    | Bond Future                    | 108.7400                      | 0.1087                  | 96.9400                | 0.0969               | 10.852      | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 12.12 Call  | Bond Future                    | 10456.1100                    | 10.4561                 | 10563.7000             | 10.5637              | 1.029       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 12.12 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 10.48 Put   | Bond Future                    | 16.5000                       | 0.0165                  | 14.5400                | 0.0145               | 11.879      | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 10.48 Call  | Bond Future                    | 5244.0700                     | 5.2441                  | 5349.7000              | 5.3497               | 2.014       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 |             | Bond Future                    | 8.9522                        | 96.8119                 | 8.9218                 | 96.9194              | 0.339       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 11.11 Call  | Bond Future                    | 7282.4500                     | 7.2825                  | 7389.8600              | 7.3899               | 1.475       | 0.0000        |
| 2025/05/23 | 2030                | 07/08/2025 | 11.11 Put   | Bond Future                    | 1.1700                        | 0.0012                  | 0.9900                 | 0.0010               | 15.385      | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 |             | Bond Future                    | 9.0287                        | 98.6726                 | 8.9956                 | 98.7845              | 0.367       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 9.54 Call   | Bond Future                    | 2314.2400                     | 2.3142                  | 2338.1300              | 2.3381               | 1.032       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 9.54 Put    | Bond Future                    | 608.7900                      | 0.6088                  | 520.7400               | 0.5207               | 14.463      | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 8.72 Put    | Bond Future                    | 1769.5100                     | 1.7695                  | 1643.7600              | 1.6438               | 7.106       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 8.72 Call   | Bond Future                    | 721.3700                      | 0.7214                  | 707.5600               | 0.7076               | 1.914       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 9.22 Put    | Bond Future                    | 944.8100                      | 0.9448                  | 835.6700               | 0.8357               | 11.552      | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 9.22 Call   | Bond Future                    | 1587.1900                     | 1.5872                  | 1589.9900              | 1.5900               | 0.176       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 10.08 Call  | Bond Future                    | 3744.3300                     | 3.7443                  | 3802.1300              | 3.8021               | 1.544       | 0.0000        |
| 2025/05/23 | 2030                | 06/11/2025 | 10.08 Put   | Bond Future                    | 277.6000                      | 0.2776                  | 223.4600               | 0.2235               | 19.503      | 0.0000        |
| 2025/05/23 | 2030                | 05/02/2026 |             | Bond Future                    | 9.1274                        | 96.5293                 | 9.0901                 | 96.6486              | 0.409       | 0.0000        |
| 2025/05/23 | 2030                | 05/02/2026 | 9.49 Call   | Bond Future                    | 2128.5400                     | 2.1285                  | 2183.4200              | 2.1834               | 2.578       | 0.0000        |
| 2025/05/23 | 2030                | 05/02/2026 | 9.49 Put    | Bond Future                    | 978.1400                      | 0.9781                  | 913.6500               | 0.9137               | 6.593       | 0.0000        |
| 2025/05/23 | 2030                | 07/05/2026 |             | Bond Future                    | 9.2578                        | 98.3251                 | 9.2176                 | 98.4466              | 0.435       | 0.0000        |
| 2025/05/23 | 2030                | 07/05/2026 | 9.39 Call   | Bond Future                    | 1855.0600                     | 1.8551                  | 1894.3800              | 1.8944               | 2.120       | 0.0000        |
| 2025/05/23 | 2030                | 07/05/2026 | 9.39 Put    | Bond Future                    | 1457.4300                     | 1.4574                  | 1375.2600              | 1.3753               | 5.638       | 0.0000        |
| 2025/05/23 | 2030                | 06/08/2026 |             | Bond Future                    | 9.4270                        | 96.1166                 | 9.3825                 | 96.2425              | 0.472       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 1398.1000                  | 1.3981               | 1425.0200           | 1.4250            | 1.925       | 0.0000     | 0.0000 |
| 2025/05/23 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 1985.2000                  | 1.9852               | 1886.2300           | 1.8862            | 4.985       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 9.40 Put    | Bond Future                 | 2048.7900                  | 2.0488               | 1951.2100           | 1.9512            | 4.763       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 9.40 Call   | Bond Future                 | 526.2400                   | 0.5262               | 545.4000            | 0.5454            | 3.641       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 9.90 Put    | Bond Future                 | 850.2500                   | 0.8503               | 799.2700            | 0.7993            | 5.996       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 9.90 Call   | Bond Future                 | 1633.5500                  | 1.6336               | 1699.3100           | 1.6993            | 4.026       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 10.59 Call  | Bond Future                 | 4041.9300                  | 4.0419               | 4148.6000           | 4.1486            | 2.639       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 10.59 Put   | Bond Future                 | 191.8000                   | 0.1918               | 181.7300            | 0.1817            | 5.250       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 |             | Bond Future                 | 9.7284                     | 95.8968              | 9.7030              | 96.0135           | 0.261       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 12.01 Call  | Bond Future                 | 9767.7500                  | 9.7678               | 9884.5600           | 9.8846            | 1.196       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/08/2025 | 12.01 Put   | Bond Future                 | 2.3000                     | 0.0023               | 2.3700              | 0.0024            | 3.043       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 |             | Bond Future                 | 9.8284                     | 93.5785              | 9.8011              | 93.6996           | 0.277       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 10.42 Call  | Bond Future                 | 3384.1800                  | 3.3842               | 3447.7800           | 3.4478            | 1.879       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 10.42 Put   | Bond Future                 | 801.6200                   | 0.8016               | 744.0400            | 0.7440            | 7.183       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 9.40 Put    | Bond Future                 | 2778.6100                  | 2.7786               | 2671.0900           | 2.6711            | 3.870       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 9.40 Call   | Bond Future                 | 850.3300                   | 0.8503               | 863.9900            | 0.8640            | 1.606       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 9.90 Put    | Bond Future                 | 1564.1000                  | 1.5641               | 1478.6700           | 1.4787            | 5.462       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 9.90 Call   | Bond Future                 | 1881.6100                  | 1.8816               | 1917.3600           | 1.9174            | 1.900       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 10.89 Call  | Bond Future                 | 4989.2600                  | 4.9893               | 5074.9300           | 5.0749            | 1.717       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/11/2025 | 10.89 Put   | Bond Future                 | 419.3200                   | 0.4193               | 383.8100            | 0.3838            | 8.468       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 05/02/2026 |             | Bond Future                 | 9.9453                     | 95.3466              | 9.9154              | 95.4751           | 0.301       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 05/02/2026 | 10.16 Call  | Bond Future                 | 2629.2100                  | 2.6292               | 2674.5700           | 2.6746            | 1.725       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 05/02/2026 | 10.16 Put   | Bond Future                 | 1713.0800                  | 1.7131               | 1629.8700           | 1.6299            | 4.857       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/05/2026 |             | Bond Future                 | 10.0778                    | 92.9607              | 10.0462             | 93.0916           | 0.313       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/05/2026 | 10.14 Call  | Bond Future                 | 2469.9600                  | 2.4700               | 2515.9700           | 2.5160            | 1.863       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 07/05/2026 | 10.14 Put   | Bond Future                 | 2212.7600                  | 2.2128               | 2127.9000           | 2.1279            | 3.835       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/08/2026 |             | Bond Future                 | 10.2341                    | 94.6619              | 10.2001             | 94.7972           | 0.332       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 2332.6600                  | 2.3327               | 2375.2200           | 2.3752            | 1.825       | 0.0000     | 0.0000 |
| 2025/05/23 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 2788.2200                  | 2.7882               | 2695.4600           | 2.6955            | 3.327       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 07/08/2025 |             | Bond Future                 | 129.8292                   | 129.8292             | 129.7563            | 129.7563          | 0.056       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 07/08/2025 | 128.65 Call | Bond Future                 | 1179.2200                  | 1.1792               | 1106.2700           | 1.1063            | 6.186       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 07/08/2025 | 128.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 06/11/2025 |             | Bond Future                 | 130.8162                   | 130.8162             | 130.7449            | 130.7449          | 0.055       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 06/11/2025 | 133.14 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 06/11/2025 | 133.14 Put  | Bond Future                 | 2323.7800                  | 2.3238               | 2395.1400           | 2.3951            | 3.071       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 05/02/2026 |             | Bond Future                 | 133.3202                   | 133.3202             | 133.2544            | 133.2544          | 0.049       | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 05/02/2026 | 132.88 Call | Bond Future                 | 440.1500                   | 0.4402               | 374.3600            | 0.3744            | 14.947      | 0.0000     | 0.0000 |
| 2025/05/23 | 2033             | 05/02/2026 | 132.88 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/23 | 2033                | 07/05/2026 |             | Bond Future                    | 134.2665                      | 134.2665                | 134.1998               | 134.1998             | 0.050       | 0.0000        |
| 2025/05/23 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/05/23 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 893.4900                      | 0.8935                  | 960.2000               | 0.9602               | 7.466       | 0.0000        |
| 2025/05/23 | 2033                | 06/08/2026 |             | Bond Future                    | 136.7605                      | 136.7605                | 136.6954               | 136.6954             | 0.048       | 0.0000        |
| 2025/05/23 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 2510.5100                     | 2.5105                  | 2445.4400              | 2.4454               | 2.592       | 0.0000        |
| 2025/05/23 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 4210.2100                     | 4.2102                  | 4079.9700              | 4.0800               | 3.093       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 220.7200                      | 0.2207                  | 207.0900               | 0.2071               | 6.175       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 2081.4100                     | 2.0814                  | 1952.3000              | 1.9523               | 6.203       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 1006.1000                     | 1.0061                  | 993.6000               | 0.9936               | 1.242       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 3916.9200                     | 3.9169                  | 3972.5400              | 3.9725               | 1.420       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 448.2400                      | 0.4482                  | 387.2500               | 0.3873               | 13.607      | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 2382.1100                     | 2.3821                  | 2402.6900              | 2.4027               | 0.864       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 949.8700                      | 0.9499                  | 853.8400               | 0.8538               | 10.110      | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 5447.2600                     | 5.4473                  | 5528.0400              | 5.5280               | 1.483       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 216.8300                      | 0.2168                  | 181.0000               | 0.1810               | 16.524      | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 2273.0900                     | 2.2731                  | 2291.0100              | 2.2910               | 0.788       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 1004.7400                     | 1.0047                  | 906.0500               | 0.9061               | 9.822       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 3958.0600                     | 3.9581                  | 3826.5300              | 3.8265               | 3.323       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 266.2500                      | 0.2663                  | 251.3300               | 0.2513               | 5.604       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 3524.2600                     | 3.5243                  | 3390.9600              | 3.3910               | 3.782       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 364.7200                      | 0.3647                  | 348.0300               | 0.3480               | 4.576       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 3873.6600                     | 3.8737                  | 3928.3700              | 3.9284               | 1.412       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 457.6500                      | 0.4577                  | 395.7500               | 0.3958               | 13.526      | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 1180.2600                     | 1.1803                  | 1171.3800              | 1.1714               | 0.752       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 1858.4800                     | 1.8585                  | 1732.9900              | 1.7330               | 6.752       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 5065.9200                     | 5.0659                  | 4941.3800              | 4.9414               | 2.458       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 114.2700                      | 0.1143                  | 106.3400               | 0.1063               | 6.940       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 |             | Bond Future                    | 11.1906                       | 83.1244                 | 11.1698                | 83.2410              | 0.186       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 9378.2500                     | 9.3783                  | 9492.8100              | 9.4928               | 1.222       | 0.0000        |
| 2025/05/23 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 26.4100                       | 0.0264                  | 24.3600                | 0.0244               | 7.762       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 |             | Bond Future                    | 11.3124                       | 84.7219                 | 11.2904                | 84.8428              | 0.195       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 3238.2000                     | 3.2382                  | 3309.5800              | 3.3096               | 2.204       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 1523.0100                     | 1.5230                  | 1473.4900              | 1.4735               | 3.251       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 5130.5600                     | 5.1306                  | 5025.7800              | 5.0258               | 2.042       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 505.9400                      | 0.5059                  | 522.0600               | 0.5221               | 3.186       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 3115.4900                     | 3.1155                  | 3033.3400              | 3.0333               | 2.637       | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 1378.3500                     | 1.3784                  | 1417.1000              | 1.4171               | 2.811       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/05/23 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 5263.8000                     | 5.2638                  | 5357.0600              | 1.772                | 0.0000      | 0.0000        |
| 2025/05/23 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 795.7100                      | 0.7957                  | 768.0700               | 3.474                | 0.0000      | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 5574.2900                     | 5.5743                  | 5598.9800              | 0.443                | 0.0000      | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 1331.3000                     | 1.3313                  | 1228.2400              | 1.2282               | 7.741       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 4447.1300                     | 4.4471                  | 4289.4100              | 4.2894               | 3.547       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 1429.5300                     | 1.4295                  | 1399.5600              | 1.3996               | 2.096       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 4102.1500                     | 4.1022                  | 4101.6800              | 4.1017               | 0.011       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 1938.2600                     | 1.9383                  | 1810.0400              | 1.8100               | 6.615       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 2542.9600                     | 2.5430                  | 2517.9000              | 2.5179               | 0.985       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 3021.2300                     | 3.0212                  | 2868.4200              | 2.8684               | 5.058       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 5421.5100                     | 5.4215                  | 5270.5900              | 5.2706               | 2.784       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 978.3500                      | 0.9784                  | 955.1800               | 0.9552               | 2.368       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 7354.6100                     | 7.3546                  | 7404.4500              | 7.4045               | 0.678       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 868.4900                      | 0.8685                  | 790.5800               | 0.7906               | 8.971       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 2917.8000                     | 2.9178                  | 2766.5800              | 2.7666               | 5.183       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 2655.3500                     | 2.6554                  | 2631.8800              | 2.6319               | 0.884       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 |             | Bond Future                    | 11.4488                       | 82.0642                 | 11.4250                | 82.1920              | 0.208       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 2116.5200                     | 2.1165                  | 2086.9900              | 2.0870               | 1.395       | 0.0000        |
| 2025/05/23 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 3465.9700                     | 3.4660                  | 3308.6900              | 3.3087               | 4.538       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 5801.2500                     | 5.8013                  | 5889.5100              | 5.8895               | 1.521       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 1758.8400                     | 1.7588                  | 1717.0200              | 1.7170               | 2.378       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 5165.5300                     | 5.1655                  | 5070.2600              | 5.0703               | 1.844       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 1651.6600                     | 1.6517                  | 1686.4700              | 1.6865               | 2.108       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 |             | Bond Future                    | 11.6011                       | 83.5901                 | 11.5763                | 83.7201              | 0.214       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 2473.8200                     | 2.4738                  | 2524.2900              | 2.5243               | 2.040       | 0.0000        |
| 2025/05/23 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 3965.6500                     | 3.9657                  | 3886.0400              | 3.8860               | 2.007       | 0.0000        |
| 2025/05/23 | 2037                | 06/08/2026 |             | Bond Future                    | 11.7738                       | 80.8599                 | 11.7476                | 80.9942              | 0.223       | 0.0000        |
| 2025/05/23 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 3405.6800                     | 3.4057                  | 3477.2600              | 3.4773               | 2.102       | 0.0000        |
| 2025/05/23 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 3732.7200                     | 3.7327                  | 3670.0300              | 3.6700               | 1.679       | 0.0000        |
| 2025/05/23 | 2038                | 07/08/2025 |             | Bond Future                    | 139.1208                      | 139.1208                | 139.1402               | 139.1402             | 0.014       | 0.0000        |
| 2025/05/23 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 439.2100                      | 0.4392                  | 419.7600               | 0.4198               | 4.428       | 0.0000        |
| 2025/05/23 | 2038                | 06/11/2025 |             | Bond Future                    | 141.8286                      | 141.8286                | 141.8515               | 141.8515             | 0.016       | 0.0000        |
| 2025/05/23 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 2051.3700                     | 2.0514                  | 2028.4600              | 2.0285               | 1.117       | 0.0000        |
| 2025/05/23 | 2038                | 05/02/2026 |             | Bond Future                    | 142.3712                      | 142.3712                | 142.4025               | 142.4025             | 0.022       | 0.0000        |
| 2025/05/23 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/05/23 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 828.8500                      | 0.8289                  | 797.4600               | 0.7975               | 3.787       | 0.0000        |

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| Deal Date  | Contract Details |            | Strike C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | 2038             | 07/05/2026 |             | Bond Future |                       |                     | 145.0554                   | 145.0554       |              | 145.0874            | 0.022             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2038             | 07/05/2026 | 144.53 Call | Bond Future |                       |                     | 525.4200                   | 0.5254         |              | 557.3900            | 6.085             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future |                       |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2038             | 06/08/2026 |             | Bond Future |                       |                     | 145.5394                   | 145.5394       |              | 145.5763            | 0.025             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2038             | 06/08/2026 | 144.72 Call | Bond Future |                       |                     | 819.4200                   | 0.8194         |              | 856.2600            | 4.496             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future |                       |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.60 Call  | Bond Future |                       |                     | 5749.6600                  | 5.7497         |              | 5751.0800           | 0.025             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.60 Put   | Bond Future |                       |                     | 235.3500                   | 0.2354         |              | 204.0800            | 13.287            | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 10.80 Put   | Bond Future |                       |                     | 5286.3800                  | 5.2864         |              | 5237.4900           | 0.925             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 10.80 Call  | Bond Future |                       |                     | 133.4700                   | 0.1335         |              | 117.2700            | 12.138            | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.40 Put   | Bond Future |                       |                     | 2344.3500                  | 2.3444         |              | 2261.4600           | 3.536             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.40 Call  | Bond Future |                       |                     | 983.0800                   | 0.9831         |              | 932.8800            | 5.106             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.00 Call  | Bond Future |                       |                     | 2998.8100                  | 2.9988         |              | 2963.9800           | 1.161             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.00 Put   | Bond Future |                       |                     | 810.2900                   | 0.8103         |              | 742.7700            | 8.333             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.10 Put   | Bond Future |                       |                     | 3644.1600                  | 3.6442         |              | 3574.6700           | 1.907             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.10 Call  | Bond Future |                       |                     | 418.4800                   | 0.4185         |              | 381.6800            | 8.794             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.00 Put   | Bond Future |                       |                     | 4157.2900                  | 4.1573         |              | 4093.8500           | 1.526             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.00 Call  | Bond Future |                       |                     | 296.3000                   | 0.2963         |              | 265.5500            | 10.378            | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.70 Put   | Bond Future |                       |                     | 1415.8300                  | 1.4158         |              | 1334.5100           | 5.744             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 11.70 Call  | Bond Future |                       |                     | 1858.5400                  | 1.8585         |              | 1809.9100           | 2.617             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.40 Call  | Bond Future |                       |                     | 4790.2800                  | 4.7903         |              | 4780.8100           | 0.198             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 12.40 Put   | Bond Future |                       |                     | 360.7200                   | 0.3607         |              | 318.5600            | 11.688            | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 |             | Bond Future |                       |                     | 11.6255                    | 82.1056        |              | 11.6200             | 82.1383           | 0.047       | 0.0000     | 0.0000 |
| 2025/05/23 | 2040             | 07/08/2025 | 13.29 Call  | Bond Future |                       |                     | 9133.0300                  | 9.1330         |              | 9157.2400           | 0.265             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/08/2025 | 13.29 Put   | Bond Future |                       |                     | 49.7100                    | 0.0497         |              | 41.2300             | 17.059            | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 06/11/2025 |             | Bond Future |                       |                     | 11.7525                    | 83.6835        |              | 11.7465             | 83.7188           | 0.051       | 0.0000     | 0.0000 |
| 2025/05/23 | 2040             | 06/11/2025 | 11.84 Call  | Bond Future |                       |                     | 2638.6400                  | 2.6386         |              | 2649.4200           | 0.409             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 06/11/2025 | 11.84 Put   | Bond Future |                       |                     | 2128.6800                  | 2.1287         |              | 2104.1500           | 1.152             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 |             | Bond Future |                       |                     | 11.8935                    | 80.7556        |              | 11.8865             | 80.7961           | 0.059       | 0.0000     | 0.0000 |
| 2025/05/23 | 2040             | 05/02/2026 | 11.49 Call  | Bond Future |                       |                     | 1867.6400                  | 1.8676         |              | 1797.9100           | 3.734             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 | 11.49 Put   | Bond Future |                       |                     | 4232.4800                  | 4.2325         |              | 4122.2500           | 2.604             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 | 13.23 Call  | Bond Future |                       |                     | 8042.7500                  | 8.0428         |              | 8018.0000           | 0.308             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 | 13.23 Put   | Bond Future |                       |                     | 893.9000                   | 0.8939         |              | 828.6500            | 7.299             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 | 11.82 Put   | Bond Future |                       |                     | 3192.1500                  | 3.1922         |              | 3076.6100           | 3.620             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 05/02/2026 | 11.82 Call  | Bond Future |                       |                     | 2768.7900                  | 2.7688         |              | 2693.7500           | 2.710             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/05/2026 |             | Bond Future |                       |                     | 12.0487                    | 82.2568        |              | 12.0414             | 82.2980           | 0.061       | 0.0000     | 0.0000 |
| 2025/05/23 | 2040             | 07/05/2026 | 11.67 Call  | Bond Future |                       |                     | 2408.5100                  | 2.4085         |              | 2413.9000           | 0.224             | 0.0000      | 0.0000     |        |
| 2025/05/23 | 2040             | 07/05/2026 | 11.67 Put   | Bond Future |                       |                     | 4577.8500                  | 4.5779         |              | 4542.0100           | 0.783             | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/05/23 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 5047.9800                     | 5.0480                  | 5068.1700              | 5.0682               | 0.400       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 2412.5900                     | 2.4126                  | 2391.5500              | 2.3916               | 0.872       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 3406.5400                     | 3.4065                  | 3419.7100              | 3.4197               | 0.387       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 3511.8100                     | 3.5118                  | 3483.7500              | 3.4838               | 0.799       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 6739.9500                     | 6.7400                  | 6697.2900              | 6.6973               | 0.633       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 1261.6800                     | 1.2617                  | 1260.2500              | 1.2603               | 0.113       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 06/08/2026 |            | Bond Future                    | 12.2233                       | 79.2511                 | 12.2153                | 79.2949              | 0.065       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 3847.7500                     | 3.8478                  | 3779.5900              | 3.7796               | 1.771       | 0.0000        | 0.0000 |
| 2025/05/23 | 2040                | 06/08/2026 | 12.19 Put  | Bond Future                    | 4030.4800                     | 4.0305                  | 3918.5500              | 3.9186               | 2.777       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 12.20 Call | Bond Future                    | 2852.2000                     | 2.8522                  | 2789.6300              | 2.7896               | 2.194       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 12.20 Put  | Bond Future                    | 904.2400                      | 0.9042                  | 839.3900               | 0.8394               | 7.172       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 11.85 Call | Bond Future                    | 1580.8300                     | 1.5808                  | 1510.3700              | 1.5104               | 4.457       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 11.85 Put  | Bond Future                    | 1698.2600                     | 1.6983                  | 1625.5200              | 1.6255               | 4.283       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 11.30 Put  | Bond Future                    | 3925.3300                     | 3.9253                  | 3880.9600              | 3.8810               | 1.130       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 11.30 Call | Bond Future                    | 371.0700                      | 0.3711                  | 328.9800               | 0.3290               | 11.343      | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 10.63 Put  | Bond Future                    | 8099.4100                     | 8.0994                  | 8094.5400              | 8.0945               | 0.060       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 10.63 Call | Bond Future                    | 16.0700                       | 0.0161                  | 13.4800                | 0.0135               | 16.117      | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 |            | Bond Future                    | 11.8695                       | 77.1212                 | 11.8691                | 77.1235              | 0.003       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 13.34 Call | Bond Future                    | 8169.7800                     | 8.1698                  | 8157.2600              | 8.1573               | 0.153       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/08/2025 | 13.34 Put  | Bond Future                    | 86.5600                       | 0.0866                  | 71.7600                | 0.0718               | 17.098      | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 |            | Bond Future                    | 11.9951                       | 78.6033                 | 11.9944                | 78.6075              | 0.006       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 11.88 Call | Bond Future                    | 2043.5600                     | 2.0436                  | 2031.3600              | 2.0314               | 0.597       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 11.88 Put  | Bond Future                    | 2729.0300                     | 2.7290                  | 2712.5700              | 2.7126               | 0.603       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.20 Call | Bond Future                    | 3090.9200                     | 3.0909                  | 3080.1000              | 3.0801               | 0.350       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.20 Put  | Bond Future                    | 1894.8200                     | 1.8948                  | 1879.7400              | 1.8797               | 0.796       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.25 Call | Bond Future                    | 3270.9400                     | 3.2709                  | 3260.3100              | 3.2603               | 0.325       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.25 Put  | Bond Future                    | 1787.5800                     | 1.7876                  | 1772.6900              | 1.7727               | 0.833       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.00 Call | Bond Future                    | 2413.2500                     | 2.4133                  | 2401.9500              | 2.4020               | 0.468       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/11/2025 | 12.00 Put  | Bond Future                    | 2384.2900                     | 2.3843                  | 2368.7300              | 2.3687               | 0.653       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 05/02/2026 |            | Bond Future                    | 12.1338                       | 75.7046                 | 12.1323                | 75.7131              | 0.012       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 05/02/2026 | 11.56 Call | Bond Future                    | 1515.7600                     | 1.5158                  | 1431.4300              | 1.4314               | 5.564       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 05/02/2026 | 11.56 Put  | Bond Future                    | 4963.8200                     | 4.9638                  | 4870.9700              | 4.8710               | 1.871       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/05/2026 |            | Bond Future                    | 12.2852                       | 77.1117                 | 12.2837                | 77.1204              | 0.012       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/05/2026 | 11.80 Call | Bond Future                    | 2199.7700                     | 2.1998                  | 2181.7100              | 2.1817               | 0.821       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 07/05/2026 | 11.80 Put  | Bond Future                    | 5039.7800                     | 5.0398                  | 5013.0900              | 5.0131               | 0.530       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/08/2026 |            | Bond Future                    | 12.4546                       | 74.1370                 | 12.4527                | 74.1476              | 0.015       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/08/2026 | 12.42 Call | Bond Future                    | 3923.8500                     | 3.9239                  | 3821.9500              | 3.8220               | 2.597       | 0.0000        | 0.0000 |
| 2025/05/23 | 2044                | 06/08/2026 | 12.42 Put  | Bond Future                    | 4116.4200                     | 4.1164                  | 4003.9700              | 4.0040               | 2.732       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/05/23 | 2046                | 07/08/2025 |             | Bond Future                    | 119.4355                      | 119.4355                 | 119.1899                | 0.206                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 07/08/2025 | 118.69 Call | Bond Future                    | 745.5100                      | 0.7455                   | 499.9200                | 0.4999               | 32.943       | 0.0000         |
| 2025/05/23 | 2046                | 07/08/2025 | 118.69 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 06/11/2025 |             | Bond Future                    | 119.4985                      | 119.4985                 | 119.2510                | 0.207                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 5911.5500                     | 5.9116                   | 6159.0400               | 6.1590               | 4.187        | 0.0000         |
| 2025/05/23 | 2046                | 05/02/2026 |             | Bond Future                    | 121.7852                      | 121.7852                 | 121.5394                | 0.202                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 135.1600                      | 0.1352                   | 0.0000                  | (100.000)            | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 110.6400                | 0.1106               | 100.000      | 0.0000         |
| 2025/05/23 | 2046                | 07/05/2026 |             | Bond Future                    | 121.7783                      | 121.7783                 | 121.5285                | 0.205                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 3171.7400                     | 3.1717                   | 3421.4800               | 3.4215               | 7.874        | 0.0000         |
| 2025/05/23 | 2046                | 06/08/2026 |             | Bond Future                    | 124.0385                      | 124.0385                 | 123.7867                | 0.203                | 0.0000       | 0.0000         |
| 2025/05/23 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 1658.5100                     | 1.6585                   | 1406.6700               | 1.4067               | 15.185       | 0.0000         |
| 2025/05/23 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 07/08/2025 |             | Bond Future                    | 118.5817                      | 118.5817                 | 118.5985                | 0.014                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 07/08/2025 | 119.89 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 07/08/2025 | 119.89 Put  | Bond Future                    | 1308.2600                     | 1.3083                   | 1291.5300               | 1.2915               | 1.279        | 0.0000         |
| 2025/05/23 | 2050                | 06/11/2025 |             | Bond Future                    | 120.8900                      | 120.8900                 | 120.9096                | 0.016                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 3530.0300                     | 3.5300                   | 3510.4200               | 3.5104               | 0.556        | 0.0000         |
| 2025/05/23 | 2050                | 05/02/2026 |             | Bond Future                    | 120.7843                      | 120.7843                 | 120.8113                | 0.022                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 2035.7000                     | 2.0357                   | 2008.7100               | 2.0087               | 1.326        | 0.0000         |
| 2025/05/23 | 2050                | 07/05/2026 |             | Bond Future                    | 123.0615                      | 123.0615                 | 123.0889                | 0.022                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 1008.5000                     | 1.0085                   | 981.1500                | 0.9812               | 2.712        | 0.0000         |
| 2025/05/23 | 2050                | 06/08/2026 |             | Bond Future                    | 122.8839                      | 122.8839                 | 122.9157                | 0.026                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 386.1200                      | 0.3861                   | 354.3100                | 0.3543               | 8.238        | 0.0000         |
| 2025/05/23 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | AL37                | 07/08/2025 |             | Index Future                   | 1130.2210                     | 1130.2210                | 1131.4940               | 0.113                | 0.0000       | 0.0000         |
| 2025/05/23 | AL37                | 06/11/2025 |             | Index Future                   | 1151.9490                     | 1151.9490                | 1153.2710               | 0.115                | 0.0000       | 0.0000         |
| 2025/05/23 | AL37                | 05/02/2026 |             | Index Future                   | 1173.7350                     | 1173.7350                | 1175.1420               | 0.120                | 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 |
|------------|------------------|------------|--------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/05/23 | AL37             | 07/05/2026 | Index Future       | 1195.6210                   | 1195.6210                  | 1197.0540            | 1197.0540           | 0.120             | 0.0000      | 0.0000     |
| 2025/05/23 | AL37             | 06/08/2026 |                    | 1217.3510                   | 1217.3510                  | 1218.8350            | 1218.8350           | 0.122             | 0.0000      | 0.0000     |
| 2025/05/23 | AL7T             | 07/08/2025 |                    | 1338.6100                   | 1338.6100                  | 1340.3060            | 1340.3060           | 0.127             | 0.0000      | 0.0000     |
| 2025/05/23 | AL7T             | 06/11/2025 |                    | 1364.3440                   | 1364.3440                  | 1366.1020            | 1366.1020           | 0.129             | 0.0000      | 0.0000     |
| 2025/05/23 | AL7T             | 05/02/2026 |                    | 1390.1460                   | 1390.1460                  | 1392.0100            | 1392.0100           | 0.134             | 0.0000      | 0.0000     |
| 2025/05/23 | AL7T             | 07/05/2026 |                    | 1416.0690                   | 1416.0690                  | 1417.9650            | 1417.9650           | 0.134             | 0.0000      | 0.0000     |
| 2025/05/23 | AL7T             | 06/08/2026 |                    | 1441.8050                   | 1441.8050                  | 1443.7650            | 1443.7650           | 0.136             | 0.0000      | 0.0000     |
| 2025/05/23 | ALBI             | 07/08/2025 | Index Future       | 1145.3520                   | 1145.3520                  | 1146.1770            | 1146.1770           | 0.072             | 0.0000      | 0.0000     |
| 2025/05/23 | ALBI             | 06/11/2025 |                    | 1167.3710                   | 1167.3710                  | 1168.2370            | 1168.2370           | 0.074             | 0.0000      | 0.0000     |
| 2025/05/23 | ALBI             | 05/02/2026 |                    | 1189.4480                   | 1189.4480                  | 1190.3920            | 1190.3920           | 0.079             | 0.0000      | 0.0000     |
| 2025/05/23 | ALBI             | 07/05/2026 |                    | 1211.6280                   | 1211.6280                  | 1212.5880            | 1212.5880           | 0.079             | 0.0000      | 0.0000     |
| 2025/05/23 | ALBI             | 06/08/2026 |                    | 1233.6480                   | 1233.6480                  | 1234.6510            | 1234.6510           | 0.081             | 0.0000      | 0.0000     |
| 2025/05/23 | C002             | 31/03/2032 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C007             | 31/01/2037 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C030             | 31/01/2030 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C035             | 28/02/2035 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C038             | 31/01/2038 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C040             | 06/10/2015 |                    | 100.0000                    | 100.0000                   | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C040             | 31/01/2040 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C044             | 31/01/2044 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C048             | 28/02/2048 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C050             | 31/12/2050 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C186             | 21/12/2026 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C202             | 07/12/2033 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C209             | 31/03/2036 |                    | 6.2500                      | 93.7500                    | 6.2500               | 93.7500             | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C210             | 31/03/2028 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C213             | 28/02/2031 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C214             | 28/02/2041 |                    | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/05/23 | C253             | 31/03/2053 |                    | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/05/23 | C2I9             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 07/08/2025 |            | Bond Future                 | 11.3875                    | 82.8348              | 11.3666             | 82.9287           | 0.183       | 0.0000     |
| 2025/05/23 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 9030.2400                  | 9.0302               | 9124.1400           | 9.1241            | 1.040       | 0.0000     |
| 2025/05/23 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 06/11/2025 |            | Bond Future                 | 11.5448                    | 80.6512              | 11.5225             | 80.7489           | 0.193       | 0.0000     |
| 2025/05/23 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 2000.9700                  | 2.0010               | 2098.6500           | 2.0987            | 4.882       | 0.0000     |
| 2025/05/23 | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 05/02/2026 |            | Bond Future                 | 11.7239                    | 82.1939              | 11.6995             | 82.2978           | 0.208       | 0.0000     |
| 2025/05/23 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 1001.6200                  | 1.0016               | 897.7100            | 0.8977            | 10.374      | 0.0000     |
| 2025/05/23 | ES33             | 07/05/2026 |            | Bond Future                 | 11.9148                    | 79.9463              | 11.8892             | 80.0521           | 0.215       | 0.0000     |
| 2025/05/23 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 934.2300                   | 0.9342               | 828.4400            | 0.8284            | 11.324      | 0.0000     |
| 2025/05/23 | ES33             | 06/08/2026 |            | Bond Future                 | 12.1303                    | 81.4267              | 12.1028             | 81.5362           | 0.226       | 0.0000     |
| 2025/05/23 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/05/23 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 441.9900                   | 0.4420               | 332.4000            | 0.3324            | 24.795      | 0.0000     |
| 2025/05/23 | ES42             | 07/08/2025 |            | Bond Future                 | 12.0861                    | 77.0095              | 12.0909             | 76.9824           | 0.040       | 0.0000     |
| 2025/05/23 | ES42             | 07/08/2025 | 13.79 Call | Bond Future                 | 8737.2900                  | 8.7373               | 8710.1800           | 8.7102            | 0.310       | 0.0000     |
| 2025/05/23 | ES42             | 07/08/2025 | 13.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 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 |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | ES42             | 06/11/2025 |                | Bond Future                 | 12.2247                    | 74.2430              | 12.2293             | 74.2170           | 0.038       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 06/11/2025 | 12.39 Call     | Bond Future                 | 909.0600                   | 0.9091               | 883.0800            | 0.8831            | 2.858       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 06/11/2025 | 12.39 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 05/02/2026 |                | Bond Future                 | 12.3733                    | 75.6622              | 12.3774             | 75.6398           | 0.033       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 05/02/2026 | 11.85 Call     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 05/02/2026 | 11.85 Put      | Bond Future                 | 2937.5700                  | 2.9376               | 2959.8800           | 2.9599            | 0.759       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 07/05/2026 |                | Bond Future                 | 12.5349                    | 72.8221              | 12.5392             | 72.7993           | 0.034       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 07/05/2026 | 12.20 Call     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 07/05/2026 | 12.20 Put      | Bond Future                 | 1819.3300                  | 1.8193               | 1842.0800           | 1.8421            | 1.250       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 06/08/2026 |                | Bond Future                 | 12.7086                    | 74.1679              | 12.7128             | 74.1463           | 0.033       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 06/08/2026 | 12.65 Call     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | ES42             | 06/08/2026 | 12.65 Put      | Bond Future                 | 306.4500                   | 0.3065               | 328.0200            | 0.3280            | 7.039       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/08/2025 |                | GOVI                        | 1128.5860                  | 1128.5860            | 1129.4370           | 1129.4370         | 0.075       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/08/2025 | 1,011. Call 00 | GOVI                        | 1175860.0000               | 117.5860             | 1184370.0000        | 118.4370          | 0.724       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/08/2025 | 1,011. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/11/2025 |                | GOVI                        | 1150.2830                  | 1150.2830            | 1151.1750           | 1151.1750         | 0.078       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/11/2025 | 1,112. Call 00 | GOVI                        | 382830.0000                | 38.2830              | 391750.0000         | 39.1750           | 2.330       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/11/2025 | 1,112. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 05/02/2026 |                | GOVI                        | 1172.0370                  | 1172.0370            | 1173.0060           | 1173.0060         | 0.083       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 220370.0000                | 22.0370              | 230060.0000         | 23.0060           | 4.397       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/05/2026 |                | GOVI                        | 1193.8920                  | 1193.8920            | 1194.8780           | 1194.8780         | 0.083       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 168920.0000                | 16.8920              | 178780.0000         | 17.8780           | 5.837       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/08/2026 |                | GOVI                        | 1215.5900                  | 1215.5900            | 1216.6190           | 1216.6190         | 0.085       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 265900.0000                | 26.5900              | 276190.0000         | 27.6190           | 3.870       | 0.0000     | 0.0000 |
| 2025/05/23 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IGOV             | 07/08/2025 |                | Index Future                | 380.5240                   | 380.5240             | 380.4790            | 380.4790          | 0.012       | 0.0000     | 0.0000 |
| 2025/05/23 | IGOV             | 06/11/2025 |                | Index Future                | 387.9310                   | 387.9310             | 387.8940            | 387.8940          | 0.010       | 0.0000     | 0.0000 |
| 2025/05/23 | IGOV             | 05/02/2026 |                | Index Future                | 395.3570                   | 395.3570             | 395.3400            | 395.3400          | 0.004       | 0.0000     | 0.0000 |
| 2025/05/23 | IGOV             | 07/05/2026 |                | Index Future                | 402.8180                   | 402.8180             | 402.8000            | 402.8000          | 0.004       | 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 |        |
|------------|------------------|------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | IGOV             | 06/08/2026 |            |         | Index Future                | 410.2260                   | 410.2260             | 410.2160            | 410.2160          | 0.002       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 17/12/2025 |            |         | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 16/03/2026 |            |         | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 15/06/2026 |            |         | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 21/09/2026 |            |         | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 21/12/2026 |            |         | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 15/03/2027 |            |         | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 21/06/2027 |            |         | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 20/09/2027 |            |         | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 20/12/2027 |            |         | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 22/03/2028 |            |         | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 20/06/2028 |            |         | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | IS10             | 19/09/2028 |            |         | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | J186             | 21/12/2026 |            |         | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | JBAF             | 18/06/2025 |            |         | Jibar Tradeable Future      | 8.2950                     | 91.7050              | 8.2950              | 91.7050           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | JBAF             | 17/09/2025 |            |         | Jibar Tradeable Future      | 8.3400                     | 91.6600              | 8.3400              | 91.6600           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | JBAF             | 17/12/2025 |            |         | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | JBAF             | 18/03/2026 |            |         | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | JBAF             | 17/06/2026 |            |         | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000              | 91.6000           | 0.000       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/08/2025 |            |         | Bond Future                 | 9.9266                     | 104.0239             | 9.9063              | 104.1312          | 0.205       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/08/2025 | 10.33 Call |         | Bond Future                 | 2668.0900                  | 2.6681               | 2737.7000           | 2.7377            | 2.609       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/08/2025 | 10.33 Put  |         | Bond Future                 | 566.8000                   | 0.5668               | 529.1300            | 0.5291            | 6.646       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/11/2025 |            |         | Bond Future                 | 10.0299                    | 100.9790             | 10.0081             | 101.0907          | 0.217       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/11/2025 | 10.33 Call |         | Bond Future                 | 2844.5300                  | 2.8445               | 2885.1200           | 2.8851            | 1.427       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/11/2025 | 10.33 Put  |         | Bond Future                 | 1320.9900                  | 1.3210               | 1249.8300           | 1.2498            | 5.387       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 05/02/2026 |            |         | Bond Future                 | 10.1488                    | 102.8867             | 10.1248             | 103.0061          | 0.236       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 05/02/2026 | 10.49 Call |         | Bond Future                 | 3401.2900                  | 3.4013               | 3375.9200           | 3.3759            | 0.746       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 05/02/2026 | 10.49 Put  |         | Bond Future                 | 1724.3200                  | 1.7243               | 1579.5900           | 1.5796            | 8.393       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/05/2026 |            |         | Bond Future                 | 10.2822                    | 99.7571              | 10.2569             | 99.8786           | 0.246       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/05/2026 | 10.38 Call |         | Bond Future                 | 2947.9400                  | 2.9479               | 3006.4000           | 3.0064            | 1.983       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 07/05/2026 | 10.38 Put  |         | Bond Future                 | 2479.0400                  | 2.4790               | 2415.9900           | 2.4160            | 2.543       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/08/2026 |            |         | Bond Future                 | 10.4369                    | 101.5817             | 10.4098             | 101.7076          | 0.260       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/08/2026 | 10.25 Call |         | Bond Future                 | 2482.8600                  | 2.4829               | 2529.8800           | 2.5299            | 1.894       | 0.0000     | 0.0000 |
| 2025/05/23 | R033             | 06/08/2026 | 10.25 Put  |         | Bond Future                 | 3355.4500                  | 3.3555               | 3276.5100           | 3.2765            | 2.353       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | R035             | 07/08/2025 | 10.90 Call | Bond Future                 | 2520.1600                  | 2.5202               | 2594.6900           | 2.5947            | 2.957       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 10.90 Put  | Bond Future                 | 781.2600                   | 0.7813               | 742.4900            | 0.7425            | 4.962       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 11.30 Call | Bond Future                 | 4189.6800                  | 4.1897               | 4285.7200           | 4.2857            | 2.292       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 11.30 Put  | Bond Future                 | 337.1800                   | 0.3372               | 319.9200            | 0.3199            | 5.119       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 10.08 Put  | Bond Future                 | 3194.8400                  | 3.1948               | 3094.1300           | 3.0941            | 3.152       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 10.08 Call | Bond Future                 | 377.6100                   | 0.3776               | 390.2000            | 0.3902            | 3.334       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 10.58 Put  | Bond Future                 | 1433.8500                  | 1.4339               | 1371.6300           | 1.3716            | 4.339       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 10.58 Call | Bond Future                 | 1431.2600                  | 1.4313               | 1482.3400           | 1.4823            | 3.569       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 11.34 Call | Bond Future                 | 4368.6800                  | 4.3687               | 4466.1400           | 4.4661            | 2.231       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 11.34 Put  | Bond Future                 | 308.6000                   | 0.3086               | 292.7600            | 0.2928            | 5.133       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 |            | Bond Future                 | 10.5805                    | 93.8704              | 10.5599             | 93.9837           | 0.194       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 12.65 Call | Bond Future                 | 10508.0800                 | 10.5081              | 10621.0600          | 10.6211           | 1.075       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/08/2025 | 12.65 Put  | Bond Future                 | 9.4500                     | 0.0095               | 9.1300              | 0.0091            | 3.386       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 |            | Bond Future                 | 10.6964                    | 91.1695              | 10.6746             | 91.2872           | 0.204       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.20 Call | Bond Future                 | 3815.2500                  | 3.8153               | 3888.9900           | 3.8890            | 1.933       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.20 Put  | Bond Future                 | 1156.7500                  | 1.1568               | 1112.7900           | 1.1128            | 3.800       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.08 Put  | Bond Future                 | 4146.9200                  | 4.1469               | 4049.6900           | 4.0497            | 2.345       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.08 Call | Bond Future                 | 742.2600                   | 0.7423               | 762.7300            | 0.7627            | 2.758       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.58 Put  | Bond Future                 | 2434.2300                  | 2.4342               | 2359.0200           | 2.3590            | 3.090       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.58 Call | Bond Future                 | 1804.0200                  | 1.8040               | 1846.5100           | 1.8465            | 2.355       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.67 Call | Bond Future                 | 5675.5000                  | 5.6755               | 5765.9800           | 5.7660            | 1.594       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.67 Put  | Bond Future                 | 630.5400                   | 0.6305               | 603.3200            | 0.6033            | 4.317       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 9.91 Put   | Bond Future                 | 4882.5300                  | 4.8825               | 4778.4300           | 4.7784            | 2.132       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 9.91 Call  | Bond Future                 | 508.7000                   | 0.5087               | 522.3000            | 0.5223            | 2.673       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.41 Put  | Bond Future                 | 2941.1000                  | 2.9411               | 2857.9700           | 2.8580            | 2.826       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.41 Call | Bond Future                 | 1380.1200                  | 1.3801               | 1414.6900           | 1.4147            | 2.505       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.43 Call | Bond Future                 | 4699.9600                  | 4.7000               | 4782.7100           | 4.7827            | 1.761       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.43 Put  | Bond Future                 | 862.4200                   | 0.8624               | 827.4700            | 0.8275            | 4.053       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.95 Call | Bond Future                 | 6859.8400                  | 6.8598               | 6957.6300           | 6.9576            | 1.426       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.95 Put  | Bond Future                 | 435.0900                   | 0.4351               | 415.1800            | 0.4152            | 4.576       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.45 Call | Bond Future                 | 4779.5500                  | 4.7796               | 4862.9600           | 4.8630            | 1.745       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.45 Put  | Bond Future                 | 840.5100                   | 0.8405               | 806.2200            | 0.8062            | 4.080       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.95 Put  | Bond Future                 | 1575.0600                  | 1.5751               | 1519.4900           | 1.5195            | 3.528       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.95 Call | Bond Future                 | 2927.1400                  | 2.9271               | 2989.2700           | 2.9893            | 2.123       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.44 Put  | Bond Future                 | 2846.3200                  | 2.8463               | 2764.0900           | 2.7641            | 2.889       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.44 Call | Bond Future                 | 1450.5300                  | 1.4505               | 1486.0000           | 1.4860            | 2.445       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.94 Put  | Bond Future                 | 1594.1800                  | 1.5942               | 1538.1600           | 1.5382            | 3.514       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 10.94 Call | Bond Future                 | 2893.4600                  | 2.8935               | 2955.1400           | 2.9551            | 2.132       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/11/2025 | 11.99 Call | Bond Future                 | 7031.8800                  | 7.0319               | 7130.5100           | 7.1305            | 1.403       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|--------|
| 2025/05/23 | R035             | 06/11/2025 | 11.99 Put  |                       |                     | Bond Future                | 412.5100       | 0.4125       | 393.4400            | 0.3934            | 4.623       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.44 Put  |                       |                     | Bond Future                | 3740.8500      | 3.7409       | 3585.5200           | 3.5855            | 4.152       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.44 Call |                       |                     | Bond Future                | 1669.3400      | 1.6693       | 1638.8500           | 1.6389            | 1.826       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.94 Put  |                       |                     | Bond Future                | 2409.5900      | 2.4096       | 2268.2600           | 2.2683            | 5.865       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.94 Call |                       |                     | Bond Future                | 2992.9100      | 2.9929       | 2976.4200           | 2.9764            | 0.551       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 12.44 Call |                       |                     | Bond Future                | 8493.8600      | 8.4939       | 8592.3300           | 8.5923            | 1.159       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 12.44 Put  |                       |                     | Bond Future                | 542.4300       | 0.5424       | 516.0600            | 0.5161            | 4.861       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 |            |                       |                     | Bond Future                | 10.8284        | 92.8923      | 10.8047             | 93.0172           | 0.219       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.79 Call |                       |                     | Bond Future                | 2555.9200      | 2.5559       | 2532.8500           | 2.5329            | 0.903       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 05/02/2026 | 10.79 Put  |                       |                     | Bond Future                | 2758.1000      | 2.7581       | 2610.1900           | 2.6102            | 5.363       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/05/2026 |            |                       |                     | Bond Future                | 10.9658        | 90.1162      | 10.9410             | 90.2433           | 0.226       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/05/2026 | 10.86 Call |                       |                     | Bond Future                | 2735.3100      | 2.7353       | 2789.9400           | 2.7899            | 1.997       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 07/05/2026 | 10.86 Put  |                       |                     | Bond Future                | 3279.3900      | 3.2794       | 3206.9100           | 3.2069            | 2.210       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/08/2026 |            |                       |                     | Bond Future                | 11.1231        | 91.7656      | 11.0968             | 91.8970           | 0.237       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/08/2026 | 11.06 Call |                       |                     | Bond Future                | 3246.4600      | 3.2465       | 3215.8500           | 3.2159            | 0.943       | 0.0000     | 0.0000 |
| 2025/05/23 | R035             | 06/08/2026 | 11.06 Put  |                       |                     | Bond Future                | 3561.6300      | 3.5616       | 3399.6000           | 3.3996            | 4.549       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/08/2025 |            |                       |                     | Bond Future                | 11.2443        | 101.4927     | 11.2235             | 101.6289          | 0.185       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/08/2025 | 11.24 Call |                       |                     | Bond Future                | 1649.8800      | 1.6499       | 1712.4800           | 1.7125            | 3.794       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/08/2025 | 11.24 Put  |                       |                     | Bond Future                | 1677.8200      | 1.6778       | 1604.1900           | 1.6042            | 4.388       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 |            |                       |                     | Bond Future                | 11.3737        | 97.9578      | 11.3517             | 98.0989           | 0.194       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 11.24 Call |                       |                     | Bond Future                | 2079.1200      | 2.0791       | 2134.3400           | 2.1343            | 2.656       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 11.24 Put  |                       |                     | Bond Future                | 2940.7900      | 2.9408       | 2854.8600           | 2.8549            | 2.922       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 12.33 Call |                       |                     | Bond Future                | 6627.8800      | 6.6279       | 6738.8100           | 6.7388            | 1.674       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 12.33 Put  |                       |                     | Bond Future                | 777.1200       | 0.7771       | 746.9000            | 0.7469            | 3.889       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 10.98 Put  |                       |                     | Bond Future                | 3920.1000      | 3.9201       | 3819.2000           | 3.8192            | 2.574       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/11/2025 | 10.98 Call |                       |                     | Bond Future                | 1350.5200      | 1.3505       | 1390.7700           | 1.3908            | 2.980       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 05/02/2026 |            |                       |                     | Bond Future                | 11.5160        | 99.8081      | 11.4921             | 99.9574           | 0.207       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 05/02/2026 | 11.44 Call |                       |                     | Bond Future                | 2866.3900      | 2.8664       | 2929.9200           | 2.9299            | 2.216       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 05/02/2026 | 11.44 Put  |                       |                     | Bond Future                | 3343.5200      | 3.3435       | 3257.7800           | 3.2578            | 2.564       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/05/2026 |            |                       |                     | Bond Future                | 11.6698        | 96.1794      | 11.6449             | 96.3314           | 0.213       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/05/2026 | 11.40 Call |                       |                     | Bond Future                | 2874.7700      | 2.8748       | 2851.3800           | 2.8514            | 0.814       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 07/05/2026 | 11.40 Put  |                       |                     | Bond Future                | 4544.5600      | 4.5446       | 4369.2300           | 4.3692            | 3.858       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/08/2026 |            |                       |                     | Bond Future                | 11.8401        | 97.9375      | 11.8139             | 98.0944           | 0.222       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/08/2026 | 11.77 Call |                       |                     | Bond Future                | 3909.7800      | 3.9098       | 3989.0700           | 3.9891            | 2.028       | 0.0000     | 0.0000 |
| 2025/05/23 | R038             | 06/08/2026 | 11.77 Put  |                       |                     | Bond Future                | 4329.1600      | 4.3292       | 4251.5700           | 4.2516            | 1.792       | 0.0000     | 0.0000 |
| 2025/05/23 | R053             | 07/08/2025 |            |                       |                     | Bond Future                | 11.7384        | 103.2991     | 11.7381             | 103.3012          | 0.002       | 0.0000     | 0.0000 |
| 2025/05/23 | R053             | 07/08/2025 | 13.17 Call |                       |                     | Bond Future                | 10601.8500     | 10.6019      | 10599.0700          | 10.5991           | 0.026       | 0.0000     | 0.0000 |
| 2025/05/23 | R053             | 07/08/2025 | 13.17 Put  |                       |                     | Bond Future                | 136.8500       | 0.1369       | 131.9700            | 0.1320            | 3.566       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/05/23 | R053             | 06/11/2025 |             | Bond Future                 | 11.8593                    | 99.4204               | 11.8587              | 99.4250           | 0.005        | 0.0000      |
| 2025/05/23 | R053             | 06/11/2025 | 11.76 Call  | Bond Future                 | 2933.9900                  | 2.9340                | 2800.7300            | 2.8007            | 4.542        | 0.0000      |
| 2025/05/23 | R053             | 06/11/2025 | 11.76 Put   | Bond Future                 | 3727.8300                  | 3.7278                | 3589.9700            | 3.5900            | 3.698        | 0.0000      |
| 2025/05/23 | R053             | 05/02/2026 |             | Bond Future                 | 11.9901                    | 101.2984              | 11.9888              | 101.3085          | 0.011        | 0.0000      |
| 2025/05/23 | R053             | 05/02/2026 | 11.49 Call  | Bond Future                 | 2260.8600                  | 2.2609                | 2234.8600            | 2.2349            | 1.150        | 0.0000      |
| 2025/05/23 | R053             | 05/02/2026 | 11.49 Put   | Bond Future                 | 6296.2500                  | 6.2963                | 6260.1400            | 6.2601            | 0.574        | 0.0000      |
| 2025/05/23 | R053             | 07/05/2026 |             | Bond Future                 | 12.1295                    | 97.3201               | 12.1282              | 97.3303           | 0.011        | 0.0000      |
| 2025/05/23 | R053             | 07/05/2026 | 11.69 Call  | Bond Future                 | 3197.5600                  | 3.1976                | 3059.4000            | 3.0594            | 4.321        | 0.0000      |
| 2025/05/23 | R053             | 07/05/2026 | 11.69 Put   | Bond Future                 | 6652.6000                  | 6.6526                | 6504.2300            | 6.5042            | 2.230        | 0.0000      |
| 2025/05/23 | R053             | 06/08/2026 |             | Bond Future                 | 12.2817                    | 99.0986               | 12.2800              | 99.1111           | 0.014        | 0.0000      |
| 2025/05/23 | R053             | 06/08/2026 | 12.28 Call  | Bond Future                 | 5389.6500                  | 5.3897                | 5364.1800            | 5.3642            | 0.473        | 0.0000      |
| 2025/05/23 | R053             | 06/08/2026 | 12.28 Put   | Bond Future                 | 5402.3800                  | 5.4024                | 5364.3300            | 5.3643            | 0.704        | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 |             | Bond Future                 | 8.1196                     | 104.4739              | 8.0672               | 104.5416          | 0.646        | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 9.68 Call   | Bond Future                 | 1988.9000                  | 1.9889                | 2055.2800            | 2.0553            | 3.338        | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 9.68 Put    | Bond Future                 | 2.1500                     | 0.0022                | 0.8200               | 0.0008            | 61.860       | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 10.25 Call  | Bond Future                 | 2699.3500                  | 2.6994                | 2766.9600            | 2.7670            | 2.505        | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 10.25 Put   | Bond Future                 | 0.2500                     | 0.0003                | 0.1500               | 0.0002            | 40.000       | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 9.22 Put    | Bond Future                 | 8.4200                     | 0.0084                | 3.6400               | 0.0036            | 56.770       | 0.0000      |
| 2025/05/23 | R186             | 07/08/2025 | 9.22 Call   | Bond Future                 | 1415.1000                  | 1.4151                | 1478.0300            | 1.4780            | 4.447        | 0.0000      |
| 2025/05/23 | R186             | 06/11/2025 |             | Bond Future                 | 8.1948                     | 106.4821              | 8.1276               | 106.5535          | 0.821        | 0.0000      |
| 2025/05/23 | R186             | 06/11/2025 | 8.13 Call   | Bond Future                 | 261.5100                   | 0.2615                | 257.7800             | 0.2578            | 1.426        | 0.0000      |
| 2025/05/23 | R186             | 06/11/2025 | 8.13 Put    | Bond Future                 | 330.3100                   | 0.3303                | 255.1900             | 0.2552            | 22.742       | 0.0000      |
| 2025/05/23 | R186             | 05/02/2026 |             | Bond Future                 | 8.3624                     | 103.1883              | 8.2677               | 103.2667          | 1.133        | 0.0000      |
| 2025/05/23 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 347.6600                   | 0.3477                | 383.2700             | 0.3833            | 10.243       | 0.0000      |
| 2025/05/23 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 291.7800                   | 0.2918                | 248.9700             | 0.2490            | 14.672       | 0.0000      |
| 2025/05/23 | R186             | 07/05/2026 |             | Bond Future                 | 8.7266                     | 105.1084              | 8.5913               | 105.1882          | 1.551        | 0.0000      |
| 2025/05/23 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 282.1400                   | 0.2821                | 304.9500             | 0.3050            | 8.085        | 0.0000      |
| 2025/05/23 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 303.7200                   | 0.3037                | 246.7200             | 0.2467            | 18.767       | 0.0000      |
| 2025/05/23 | R186             | 06/08/2026 |             | Bond Future                 | 9.6510                     | 101.7264              | 9.4144               | 101.8100          | 2.451        | 0.0000      |
| 2025/05/23 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 50.7500                    | 0.0508                | 67.4600              | 0.0675            | 32.926       | 0.0000      |
| 2025/05/23 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 433.6500                   | 0.4337                | 366.8100             | 0.3668            | 15.413       | 0.0000      |
| 2025/05/23 | R202             | 07/08/2025 |             | Bond Future                 | 269.2853                   | 269.2853              | 269.3293             | 269.3293          | 0.016        | 0.0000      |
| 2025/05/23 | R202             | 07/08/2025 | 271.60 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/05/23 | R202             | 07/08/2025 | 271.60 Put  | Bond Future                 | 2314.6700                  | 2.3147                | 2270.6600            | 2.2707            | 1.901        | 0.0000      |
| 2025/05/23 | R202             | 06/11/2025 |             | Bond Future                 | 274.5270                   | 274.5270              | 274.5780             | 274.5780          | 0.019        | 0.0000      |
| 2025/05/23 | R202             | 06/11/2025 | 275.64 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/05/23 | R202             | 06/11/2025 | 275.64 Put  | Bond Future                 | 1112.9600                  | 1.1130                | 1061.9700            | 1.0620            | 4.581        | 0.0000      |
| 2025/05/23 | R202             | 05/02/2026 |             | Bond Future                 | 274.4327                   | 274.4327              | 274.5003             | 274.5003          | 0.025        | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/05/23 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 3387.2800                     | 3.3873                  | 3319.7100 | 3.3197                 | 1.995                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 07/05/2026 |             | Bond Future                    | 279.6078                      | 279.6078                | 279.6766  | 279.6766               | 0.025                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 2057.7600                     | 2.0578                  | 2126.5500 | 2.1266                 | 3.343                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 06/08/2026 |             | Bond Future                    | 279.3545                      | 279.3545                | 279.4332  | 279.4332               | 0.028                | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 494.4700                      | 0.4945                  | 573.1800  | 0.5732                 | 15.918               | 0.0000      | 0.0000        |
| 2025/05/23 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/08/2025 |             | Bond Future                    | 10.9258                       | 73.2839                 | 10.9051   | 73.3859                | 0.189                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/08/2025 | 12.68 Call  | Bond Future                    | 8029.9000                     | 8.0299                  | 8129.9100 | 8.1299                 | 1.245                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/08/2025 | 12.68 Put   | Bond Future                    | 24.3100                       | 0.0243                  | 22.3100   | 0.0223                 | 8.227                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/11/2025 |             | Bond Future                    | 11.0386                       | 71.5398                 | 11.0168   | 71.6454                | 0.197                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/11/2025 | 11.27 Call  | Bond Future                    | 2610.8300                     | 2.6108                  | 2668.9200 | 2.6689                 | 2.225                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/11/2025 | 11.27 Put   | Bond Future                    | 1500.2800                     | 1.5003                  | 1452.7600 | 1.4528                 | 3.167                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 05/02/2026 |             | Bond Future                    | 11.1632                       | 72.8915                 | 11.1398   | 73.0030                | 0.210                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 05/02/2026 | 10.93 Call  | Bond Future                    | 1908.7700                     | 1.9088                  | 1881.6000 | 1.8816                 | 1.423                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 05/02/2026 | 10.93 Put   | Bond Future                    | 3029.1000                     | 3.0291                  | 2890.4300 | 2.8904                 | 4.578                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/05/2026 |             | Bond Future                    | 11.2983                       | 71.0963                 | 11.2739   | 71.2098                | 0.216                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 2284.8900                     | 2.2849                  | 2330.5700 | 2.3306                 | 1.999                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 3358.4600                     | 3.3585                  | 3290.6000 | 3.2906                 | 2.021                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/08/2026 |             | Bond Future                    | 11.4490                       | 72.3974                 | 11.4232   | 72.5146                | 0.225                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 3060.5600                     | 3.0606                  | 3041.9800 | 3.0420                 | 0.607                | 0.0000      | 0.0000        |
| 2025/05/23 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 3329.6900                     | 3.3297                  | 3193.9000 | 3.1939                 | 4.078                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/08/2025 |             | Bond Future                    | 251.0895                      | 251.0895                | 250.7138  | 250.7138               | 0.150                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/08/2025 | 248.44 Call | Bond Future                    | 2649.5300                     | 2.6495                  | 2273.7700 | 2.2738                 | 14.182               | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/08/2025 | 248.44 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 06/11/2025 |             | Bond Future                    | 252.5483                      | 252.5483                | 252.1710  | 252.1710               | 0.149                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 06/11/2025 | 252.14 Call | Bond Future                    | 408.2500                      | 0.4083                  | 31.0200   | 0.0310                 | 92.402               | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 06/11/2025 | 252.14 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 05/02/2026 |             | Bond Future                    | 257.3816                      | 257.3816                | 257.0107  | 257.0107               | 0.144                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 05/02/2026 | 253.10 Call | Bond Future                    | 4281.6300                     | 4.2816                  | 3910.6800 | 3.9107                 | 8.664                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/05/2026 |             | Bond Future                    | 258.7442                      | 258.7442                | 258.3672  | 258.3672               | 0.146                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 3344.1600                     | 3.3442                  | 2967.1900 | 2.9672                 | 11.272               | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 06/08/2026 |             | Bond Future                    | 263.5488                      | 263.5488                | 263.1703  | 263.1703               | 0.144                | 0.0000      | 0.0000        |
| 2025/05/23 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 3708.7700                     | 3.7088                  | 3330.3300 | 3.3303                 | 10.204               | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/05/23 | R210                | 06/08/2026 | 259.84 Put | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2025/05/23 | R213                | 07/08/2025 |            | Bond Future                    | 9.3636                        | 93.0767                  | 9.3383                  | 93.1773              | 0.269        | 0.0000         |
| 2025/05/23 | R213                | 07/08/2025 | 11.66 Call | Bond Future                    | 8610.9500                     | 8.6110                   | 8711.4000               | 8.7114               | 1.167        | 0.0000         |
| 2025/05/23 | R213                | 07/08/2025 | 11.66 Put  | Bond Future                    | 1.2800                        | 0.0013                   | 1.1600                  | 0.0012               | 9.375        | 0.0000         |
| 2025/05/23 | R213                | 06/11/2025 |            | Bond Future                    | 9.4567                        | 91.3125                  | 9.4295                  | 91.4171              | 0.288        | 0.0000         |
| 2025/05/23 | R213                | 06/11/2025 | 10.05 Call | Bond Future                    | 2891.3800                     | 2.8914                   | 2948.4500               | 2.9485               | 1.974        | 0.0000         |
| 2025/05/23 | R213                | 06/11/2025 | 10.05 Put  | Bond Future                    | 648.5300                      | 0.6485                   | 600.9900                | 0.6010               | 7.330        | 0.0000         |
| 2025/05/23 | R213                | 05/02/2026 |            | Bond Future                    | 9.5704                        | 93.0383                  | 9.5401                  | 93.1498              | 0.316        | 0.0000         |
| 2025/05/23 | R213                | 05/02/2026 | 9.89 Call  | Bond Future                    | 2435.9200                     | 2.4359                   | 2480.5300               | 2.4805               | 1.831        | 0.0000         |
| 2025/05/23 | R213                | 05/02/2026 | 9.89 Put   | Bond Future                    | 1267.8100                     | 1.2678                   | 1200.9000               | 1.2009               | 5.278        | 0.0000         |
| 2025/05/23 | R213                | 07/05/2026 |            | Bond Future                    | 9.6942                        | 91.2174                  | 9.6621                  | 91.3309              | 0.331        | 0.0000         |
| 2025/05/23 | R213                | 07/05/2026 | 9.80 Call  | Bond Future                    | 2127.0600                     | 2.1271                   | 2158.3500               | 2.1584               | 1.471        | 0.0000         |
| 2025/05/23 | R213                | 07/05/2026 | 9.80 Put   | Bond Future                    | 1754.4700                     | 1.7545                   | 1672.2400               | 1.6722               | 4.687        | 0.0000         |
| 2025/05/23 | R213                | 06/08/2026 |            | Bond Future                    | 9.8461                        | 92.8883                  | 9.8112                  | 93.0059              | 0.354        | 0.0000         |
| 2025/05/23 | R213                | 06/08/2026 | 9.69 Call  | Bond Future                    | 1831.3500                     | 1.8314                   | 1856.4200               | 1.8564               | 1.369        | 0.0000         |
| 2025/05/23 | R213                | 06/08/2026 | 9.69 Put   | Bond Future                    | 2359.1600                     | 2.3592                   | 2266.6300               | 2.2666               | 3.922        | 0.0000         |
| 2025/05/23 | R214                | 07/08/2025 |            | Bond Future                    | 11.4715                       | 67.2149                  | 11.4765                 | 67.1891              | 0.043        | 0.0000         |
| 2025/05/23 | R214                | 07/08/2025 | 12.97 Call | Bond Future                    | 7190.3700                     | 7.1904                   | 7154.5300               | 7.1545               | 0.498        | 0.0000         |
| 2025/05/23 | R214                | 07/08/2025 | 12.97 Put  | Bond Future                    | 62.4800                       | 0.0625                   | 52.5000                 | 0.0525               | 15.973       | 0.0000         |
| 2025/05/23 | R214                | 06/11/2025 |            | Bond Future                    | 11.5861                       | 65.2073                  | 11.5909                 | 65.1825              | 0.042        | 0.0000         |
| 2025/05/23 | R214                | 06/11/2025 | 11.64 Call | Bond Future                    | 2180.2000                     | 2.1802                   | 2157.3400               | 2.1573               | 1.049        | 0.0000         |
| 2025/05/23 | R214                | 06/11/2025 | 11.64 Put  | Bond Future                    | 1905.2400                     | 1.9052                   | 1907.1700               | 1.9072               | 0.101        | 0.0000         |
| 2025/05/23 | R214                | 05/02/2026 |            | Bond Future                    | 11.7125                       | 66.4395                  | 11.7169                 | 66.4178              | 0.037        | 0.0000         |
| 2025/05/23 | R214                | 05/02/2026 | 11.26 Call | Bond Future                    | 1494.2100                     | 1.4942                   | 1407.8500               | 1.4079               | 5.780        | 0.0000         |
| 2025/05/23 | R214                | 05/02/2026 | 11.26 Put  | Bond Future                    | 3829.8000                     | 3.8298                   | 3765.1900               | 3.7652               | 1.687        | 0.0000         |
| 2025/05/23 | R214                | 07/05/2026 |            | Bond Future                    | 11.8414                       | 64.3766                  | 11.8459                 | 64.3544              | 0.038        | 0.0000         |
| 2025/05/23 | R214                | 07/05/2026 | 11.53 Call | Bond Future                    | 2204.7700                     | 2.2048                   | 2181.1000               | 2.1811               | 1.074        | 0.0000         |
| 2025/05/23 | R214                | 07/05/2026 | 11.53 Put  | Bond Future                    | 3771.6700                     | 3.7717                   | 3770.1800               | 3.7702               | 0.040        | 0.0000         |
| 2025/05/23 | R214                | 06/08/2026 |            | Bond Future                    | 11.9846                       | 65.5548                  | 11.9890                 | 65.5336              | 0.036        | 0.0000         |
| 2025/05/23 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 3357.8800                     | 3.3579                   | 3260.7200               | 3.2607               | 2.893        | 0.0000         |
| 2025/05/23 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 3428.9400                     | 3.4289                   | 3352.9600               | 3.3530               | 2.216        | 0.0000         |
| 2025/05/23 | R248                | 07/08/2025 |            | Bond Future                    | 11.8298                       | 79.8265                  | 11.8347                 | 79.7963              | 0.041        | 0.0000         |
| 2025/05/23 | R248                | 07/08/2025 | 13.21 Call | Bond Future                    | 7899.5000                     | 7.8995                   | 7867.2600               | 7.8673               | 0.408        | 0.0000         |
| 2025/05/23 | R248                | 07/08/2025 | 13.21 Put  | Bond Future                    | 106.9700                      | 0.1070                   | 104.9800                | 0.1050               | 1.860        | 0.0000         |
| 2025/05/23 | R248                | 06/11/2025 |            | Bond Future                    | 11.9541                       | 76.9191                  | 11.9588                 | 76.8902              | 0.040        | 0.0000         |
| 2025/05/23 | R248                | 06/11/2025 | 11.74 Call | Bond Future                    | 1868.4100                     | 1.8684                   | 1754.9000               | 1.7549               | 6.075        | 0.0000         |
| 2025/05/23 | R248                | 06/11/2025 | 11.74 Put  | Bond Future                    | 3191.5100                     | 3.1915                   | 3106.9700               | 3.1070               | 2.649        | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/05/23 | R248                | 05/02/2026 |            | Bond Future                    | 12.0910                       | 78.3725                 | 12.0952   | 78.3472                | 0.035                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 1405.4900                     | 1.4055                  | 1376.2500 | 1.3763                 | 2.080                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 5340.5400                     | 5.3405                  | 5336.6000 | 5.3366                 | 0.074                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 07/05/2026 |            | Bond Future                    | 12.2300                       | 75.3891                 | 12.2344   | 75.3632                | 0.036                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 2241.3800                     | 2.2414                  | 2131.4600 | 2.1315                 | 4.904                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 5332.6200                     | 5.3326                  | 5248.5600 | 5.2486                 | 1.576                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 06/08/2026 |            | Bond Future                    | 12.3842                       | 76.7680                 | 12.3885   | 76.7433                | 0.035                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 4058.5300                     | 4.0585                  | 4024.2300 | 4.0242                 | 0.845                | 0.0000      | 0.0000        |
| 2025/05/23 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 4139.7900                     | 4.1398                  | 4130.1000 | 4.1301                 | 0.234                | 0.0000      | 0.0000        |
| 2025/05/23 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/05/23 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
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Open Interest

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