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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2025 TO 02/06/2025

| 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 Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|------------|
| 2025/06/02 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 2029                | 07/08/2025 |             | Bond Future                    | 138.1418                      | 138.1418                | 138.0995               | 138.0995             | 0.031       | 0.0000     |
| 2025/06/02 | 2029                | 07/08/2025 | 137.41 Call | Bond Future                    | 731.8300                      | 0.7318                  | 689.5100               | 0.6895               | 5.783       | 0.0000     |
| 2025/06/02 | 2029                | 07/08/2025 | 137.41 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 2029                | 06/11/2025 |             | Bond Future                    | 139.3404                      | 139.3404                | 139.2975               | 139.2975             | 0.031       | 0.0000     |
| 2025/06/02 | 2029                | 06/11/2025 | 139.79 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000     |
| 2025/06/02 | 2029                | 06/11/2025 | 139.79 Put  | Bond Future                    | 449.5600                      | 0.4496                  | 492.5000               | 0.4925               | 9.552       | 0.0000     |

Open Interest

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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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | 2029                | 05/02/2026 |             | Bond Future                    | 141.9629                      | 141.9629                | 141.9195               | 141.9195             | 0.031       | 0.0000        |
| 2025/06/02 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 1852.8600                     | 1.8529                  | 1809.5300              | 1.8095               | 2.339       | 0.0000        |
| 2025/06/02 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | 2029                | 07/05/2026 |             | Bond Future                    | 143.1284                      | 143.1284                | 143.0847               | 143.0847             | 0.030       | 0.0000        |
| 2025/06/02 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 1308.3600                     | 1.3084                  | 1264.7400              | 1.2647               | 3.334       | 0.0000        |
| 2025/06/02 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | 2029                | 06/08/2026 |             | Bond Future                    | 145.7455                      | 145.7455                | 145.7015               | 145.7015             | 0.030       | 0.0000        |
| 2025/06/02 | 2029                | 06/08/2026 | 144.10 Call | Bond Future                    | 1645.4600                     | 1.6455                  | 1601.5400              | 1.6015               | 2.669       | 0.0000        |
| 2025/06/02 | 2029                | 06/08/2026 | 144.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 8.72 Put    | Bond Future                    | 765.9000                      | 0.7659                  | 835.7500               | 0.8358               | 9.120       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 8.72 Call   | Bond Future                    | 734.5700                      | 0.7346                  | 638.7000               | 0.6387               | 13.051      | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 9.22 Put    | Bond Future                    | 218.0500                      | 0.2181                  | 238.7700               | 0.2388               | 9.502       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 9.22 Call   | Bond Future                    | 1955.4400                     | 1.9554                  | 1810.4400              | 1.8104               | 7.415       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 9.81 Call   | Bond Future                    | 3811.6800                     | 3.8117                  | 3648.6100              | 3.6486               | 4.278       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 9.81 Put    | Bond Future                    | 37.6800                       | 0.0377                  | 40.3300                | 0.0403               | 7.033       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 12.12 Call  | Bond Future                    | 11250.9500                    | 11.2510                 | 11085.2300             | 11.0852              | 1.473       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 12.12 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 10.48 Put   | Bond Future                    | 4.2500                        | 0.0043                  | 4.3100                 | 0.0043               | 1.412       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 10.48 Call  | Bond Future                    | 6026.6600                     | 6.0267                  | 5861.0000              | 5.8610               | 2.749       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 |             | Bond Future                    | 8.7288                        | 97.6067                 | 8.7752                 | 97.4410              | 0.531       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 11.11 Call  | Bond Future                    | 8076.3000                     | 8.0763                  | 7910.5700              | 7.9106               | 2.052       | 0.0000        |
| 2025/06/02 | 2030                | 07/08/2025 | 11.11 Put   | Bond Future                    | 0.1800                        | 0.0002                  | 0.1700                 | 0.0002               | 5.556       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 |             | Bond Future                    | 8.8005                        | 99.4461                 | 8.8501                 | 99.2774              | 0.564       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 9.54 Call   | Bond Future                    | 2832.5900                     | 2.8326                  | 2690.8500              | 2.6909               | 5.004       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 9.54 Put    | Bond Future                    | 353.5600                      | 0.3536                  | 380.5600               | 0.3806               | 7.637       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 8.72 Put    | Bond Future                    | 1241.1300                     | 1.2411                  | 1323.1200              | 1.3231               | 6.606       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 8.72 Call   | Bond Future                    | 966.5700                      | 0.9666                  | 879.8200               | 0.8798               | 8.975       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 9.22 Put    | Bond Future                    | 591.2900                      | 0.5913                  | 635.1000               | 0.6351               | 7.409       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 9.22 Call   | Bond Future                    | 2007.2500                     | 2.0073                  | 1882.3200              | 1.8823               | 6.224       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 10.08 Call  | Bond Future                    | 4381.9400                     | 4.3819                  | 4223.9400              | 4.2239               | 3.606       | 0.0000        |
| 2025/06/02 | 2030                | 06/11/2025 | 10.08 Put   | Bond Future                    | 141.6300                      | 0.1416                  | 152.3700               | 0.1524               | 7.583       | 0.0000        |
| 2025/06/02 | 2030                | 05/02/2026 |             | Bond Future                    | 8.8918                        | 97.2859                 | 8.9450                 | 97.1143              | 0.599       | 0.0000        |
| 2025/06/02 | 2030                | 05/02/2026 | 9.49 Call   | Bond Future                    | 2610.8300                     | 2.6108                  | 2483.3900              | 2.4834               | 4.881       | 0.0000        |
| 2025/06/02 | 2030                | 05/02/2026 | 9.49 Put    | Bond Future                    | 703.7800                      | 0.7038                  | 747.9600               | 0.7480               | 6.278       | 0.0000        |
| 2025/06/02 | 2030                | 07/05/2026 |             | Bond Future                    | 9.0146                        | 99.0623                 | 9.0719                 | 98.8879              | 0.636       | 0.0000        |
| 2025/06/02 | 2030                | 07/05/2026 | 9.39 Call   | Bond Future                    | 2259.9400                     | 2.2599                  | 2146.7300              | 2.1467               | 5.009       | 0.0000        |
| 2025/06/02 | 2030                | 07/05/2026 | 9.39 Put    | Bond Future                    | 1125.1300                     | 1.1251                  | 1186.3300              | 1.1863               | 5.439       | 0.0000        |
| 2025/06/02 | 2030                | 06/08/2026 |             | Bond Future                    | 9.1725                        | 96.8391                 | 9.2347                 | 96.6619              | 0.678       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/02 | 2030                | 06/08/2026 | 9.22 Call   | Bond Future                    | 1730.6600                     | 1.7307                  | 1633.9800              | 1.6340               | 5.586       | 0.0000        | 0.0000 |
| 2025/06/02 | 2030                | 06/08/2026 | 9.22 Put    | Bond Future                    | 1595.2400                     | 1.5952                  | 1675.7700              | 1.6758               | 5.048       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 9.40 Put    | Bond Future                    | 1253.3400                     | 1.2533                  | 1333.4100              | 1.3334               | 6.389       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 9.40 Call   | Bond Future                    | 959.8700                      | 0.9599                  | 851.2200               | 0.8512               | 11.319      | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 9.90 Put    | Bond Future                    | 446.9200                      | 0.4469                  | 473.4900               | 0.4735               | 5.945       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 9.90 Call   | Bond Future                    | 2459.3000                     | 2.4593                  | 2297.1500              | 2.2972               | 6.593       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 10.59 Call  | Bond Future                    | 5165.3900                     | 5.1654                  | 4979.1800              | 4.9792               | 3.605       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 10.59 Put   | Bond Future                    | 86.1800                       | 0.0862                  | 88.6900                | 0.0887               | 2.913       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 |             | Bond Future                    | 9.4628                        | 97.1259                 | 9.5033                 | 96.9372              | 0.428       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 12.01 Call  | Bond Future                    | 10995.0200                    | 10.9950                 | 10806.2600             | 10.8063              | 1.717       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/08/2025 | 12.01 Put   | Bond Future                    | 0.4900                        | 0.0005                  | 0.4500                 | 0.0005               | 8.163       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 |             | Bond Future                    | 9.5567                        | 94.7955                 | 9.5993                 | 94.6033              | 0.446       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 10.42 Call  | Bond Future                    | 4280.4900                     | 4.2805                  | 4113.8500              | 4.1139               | 3.893       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 10.42 Put   | Bond Future                    | 480.9200                      | 0.4809                  | 506.4900               | 0.5065               | 5.317       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 9.40 Put    | Bond Future                    | 1977.5800                     | 1.9776                  | 2072.8300              | 2.0728               | 4.816       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 9.40 Call   | Bond Future                    | 1266.3100                     | 1.2663                  | 1169.3500              | 1.1694               | 7.657       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 9.90 Put    | Bond Future                    | 1023.2700                     | 1.0233                  | 1077.0500              | 1.0771               | 5.256       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 9.90 Call   | Bond Future                    | 2557.7900                     | 2.5578                  | 2419.3600              | 2.4194               | 5.412       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 10.89 Call  | Bond Future                    | 6020.6100                     | 6.0206                  | 5840.2200              | 5.8402               | 2.996       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/11/2025 | 10.89 Put   | Bond Future                    | 233.6600                      | 0.2337                  | 245.4800               | 0.2455               | 5.059       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 05/02/2026 |             | Bond Future                    | 9.6658                        | 96.5564                 | 9.7107                 | 96.3609              | 0.464       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 05/02/2026 | 10.16 Call  | Bond Future                    | 3286.5400                     | 3.2865                  | 3145.4200              | 3.1454               | 4.294       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 05/02/2026 | 10.16 Put   | Bond Future                    | 1160.5500                     | 1.1606                  | 1214.9400              | 1.2149               | 4.687       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/05/2026 |             | Bond Future                    | 9.7904                        | 94.1604                 | 9.8377                 | 93.9616              | 0.483       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 3124.2700                     | 3.1243                  | 2994.2100              | 2.9942               | 4.163       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 1667.4000                     | 1.6674                  | 1736.1000              | 1.7361               | 4.120       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/08/2026 |             | Bond Future                    | 9.9364                        | 95.8567                 | 9.9864                 | 95.6547              | 0.503       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 2927.1600                     | 2.9272                  | 2806.6500              | 2.8067               | 4.117       | 0.0000        | 0.0000 |
| 2025/06/02 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 2187.8600                     | 2.1879                  | 2269.3700              | 2.2694               | 3.726       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 07/08/2025 |             | Bond Future                    | 130.4417                      | 130.4417                | 130.5858               | 130.5858             | 0.110       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 07/08/2025 | 128.65 Call | Bond Future                    | 1791.6900                     | 1.7917                  | 1935.8100              | 1.9358               | 8.044       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 07/08/2025 | 128.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 06/11/2025 |             | Bond Future                    | 131.3927                      | 131.3927                | 131.5397               | 131.5397             | 0.112       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 06/11/2025 | 133.14 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 06/11/2025 | 133.14 Put  | Bond Future                    | 1747.3200                     | 1.7473                  | 1600.3200              | 1.6003               | 8.413       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 05/02/2026 |             | Bond Future                    | 133.8656                      | 133.8656                | 134.0158               | 134.0158             | 0.112       | 0.0000        | 0.0000 |
| 2025/06/02 | 2033                | 05/02/2026 | 132.88 Call | Bond Future                    | 985.5900                      | 0.9856                  | 1135.8300              | 1.1358               | 15.244      | 0.0000        | 0.0000 |
| 2025/06/02 | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | 2033                | 07/05/2026 |             | Bond Future                    | 134.7788                      | 134.7788                | 134.9323               | 0.114                | 0.0000      | 0.0000        |
| 2025/06/02 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 381.1700                      | 0.3812                  | 227.7000               | 0.2277               | 40.263      | 0.0000        |
| 2025/06/02 | 2033                | 06/08/2026 |             | Bond Future                    | 137.2433                      | 137.2433                | 137.4001               | 0.114                | 0.0000      | 0.0000        |
| 2025/06/02 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 2993.3100                     | 2.9933                  | 3150.0900              | 3.1501               | 5.238       | 0.0000        |
| 2025/06/02 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 2374.0000                     | 2.3740                  | 2600.6800              | 2.6007               | 9.548       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 617.8200                      | 0.6178                  | 494.7700               | 0.4948               | 19.917      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 894.8400                      | 0.8948                  | 998.4500               | 0.9985               | 11.579      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 2052.8400                     | 2.0528                  | 1806.7200              | 1.8067               | 11.989      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 5819.5200                     | 5.8195                  | 5482.5300              | 5.4825               | 5.791       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 117.5300                      | 0.1175                  | 130.2700               | 0.1303               | 10.840      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 3978.0000                     | 3.9780                  | 3665.1800              | 3.6652               | 7.864       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 312.4500                      | 0.3125                  | 349.3600               | 0.3494               | 11.813      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 7510.2700                     | 7.5103                  | 7164.8300              | 7.1648               | 4.600       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 46.5300                       | 0.0465                  | 50.8200                | 0.0508               | 9.220       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 3838.1900                     | 3.8382                  | 3528.3300              | 3.5283               | 8.073       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 336.5300                      | 0.3365                  | 376.4000               | 0.3764               | 11.847      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 2177.1300                     | 2.1771                  | 2390.8500              | 2.3909               | 9.817       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 718.6300                      | 0.7186                  | 582.6200               | 0.5826               | 18.926      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 1850.8300                     | 1.8508                  | 2040.9400              | 2.0409               | 10.272      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 924.6000                      | 0.9246                  | 764.9800               | 0.7650               | 17.264      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 5770.0400                     | 5.7700                  | 5433.4300              | 5.4334               | 5.834       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 120.7200                      | 0.1207                  | 133.8400               | 0.1338               | 10.868      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 2322.0300                     | 2.3220                  | 2062.1800              | 2.0622               | 11.191      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 766.9400                      | 0.7669                  | 856.8200               | 0.8568               | 11.719      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 3079.6800                     | 3.0797                  | 3345.0500              | 3.3451               | 8.617       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 361.3400                      | 0.3613                  | 276.9800               | 0.2770               | 23.346      | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 |             | Bond Future                    | 10.7985                       | 85.3577                 | 10.8589                | 85.0080              | 0.560       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 11588.4000                    | 11.5884                 | 11238.7800             | 11.2388              | 3.017       | 0.0000        |
| 2025/06/02 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 3.2500                        | 0.0033                  | 3.3600                 | 0.0034               | 3.385       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 |             | Bond Future                    | 10.9105                       | 86.9663                 | 10.9733                | 86.6100              | 0.576       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 4789.3600                     | 4.7894                  | 4502.3300              | 4.5023               | 5.993       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 829.7800                      | 0.8298                  | 899.0200               | 0.8990               | 8.344       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 3436.4200                     | 3.4364                  | 3663.1300              | 3.6631               | 6.597       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 1056.1900                     | 1.0562                  | 926.6300               | 0.9266               | 12.267      | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 1894.5700                     | 1.8946                  | 2039.5200              | 2.0395               | 7.651       | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 2401.8200                     | 2.4018                  | 2190.5000              | 2.1905               | 8.798       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 7110.8300                     | 7.1108                  | 6788.2600 | 6.7883                 | 4.536                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 398.3500                      | 0.3984                  | 432.0500  | 0.4321                 | 8.460                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 7307.3500                     | 7.3074                  | 6999.8900 | 6.9999                 | 4.208                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 805.1500                      | 0.8052                  | 860.2900  | 0.8603                 | 6.848                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 3075.5500                     | 3.0756                  | 3255.5500 | 3.2556                 | 5.853                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 2317.1600                     | 2.3172                  | 2134.5600 | 2.1346                 | 7.880                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 5638.8200                     | 5.6388                  | 5357.6000 | 5.3576                 | 4.987                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 1215.7200                     | 1.2157                  | 1297.1000 | 1.2971                 | 6.694                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 3770.6200                     | 3.7706                  | 3534.2800 | 3.5343                 | 6.268                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 1989.6800                     | 1.9897                  | 2115.9400 | 2.1159                 | 6.346                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 3858.5700                     | 3.8586                  | 4071.0500 | 4.0711                 | 5.507                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 1674.6200                     | 1.6746                  | 1524.5000 | 1.5245                 | 8.964                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 9252.3100                     | 9.2523                  | 8924.6600 | 8.9247                 | 3.541                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 506.9800                      | 0.5070                  | 541.9300  | 0.5419                 | 6.894                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 1913.9400                     | 1.9139                  | 2036.0700 | 2.0361                 | 6.381                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 3910.7000                     | 3.9107                  | 3670.2300 | 3.6702                 | 6.149                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 |             | Bond Future                    | 11.0354                       | 84.3234                 | 11.1007   | 83.9608                | 0.592                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 3230.3700                     | 3.2304                  | 3011.5200 | 3.0115                 | 6.775                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 2320.6100                     | 2.3206                  | 2464.3600 | 2.4644                 | 6.194                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 7468.8300                     | 7.4688                  | 7169.8500 | 7.1699                 | 4.003                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 1154.0200                     | 1.1540                  | 1224.0500 | 1.2241                 | 6.068                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 3757.0700                     | 3.7571                  | 3948.6800 | 3.9487                 | 5.100                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 2515.6000                     | 2.5156                  | 2338.2000 | 2.3382                 | 7.052                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 |             | Bond Future                    | 11.1757                       | 85.8625                 | 11.2437   | 85.4934                | 0.608                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 3581.9100                     | 3.5819                  | 3365.6700 | 3.3657                 | 6.037                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 2801.3400                     | 2.8013                  | 2954.1100 | 2.9541                 | 5.453                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 06/08/2026 |             | Bond Future                    | 11.3344                       | 83.1497                 | 11.4052   | 82.7743                | 0.625                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 4660.4100                     | 4.6604                  | 4423.1800 | 4.4232                 | 5.090                | 0.0000      | 0.0000        |
| 2025/06/02 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 2697.6800                     | 2.6977                  | 2835.7700 | 2.8358                 | 5.119                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 07/08/2025 |             | Bond Future                    | 139.1029                      | 139.1029                | 139.1125  | 139.1125               | 0.007                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 457.0800                      | 0.4571                  | 447.5400  | 0.4475                 | 2.087                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 06/11/2025 |             | Bond Future                    | 141.7582                      | 141.7582                | 141.7681  | 141.7681               | 0.007                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 2121.8000                     | 2.1218                  | 2111.8600 | 2.1119                 | 0.468                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 05/02/2026 |             | Bond Future                    | 142.2571                      | 142.2571                | 142.2677  | 142.2677               | 0.007                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 942.8900                      | 0.9429                  | 932.2900  | 0.9323                 | 1.124                | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/02 | 2038             | 07/05/2026 |             | Bond Future                 | 144.8901                   | 144.8901             | 144.9013            | 144.9013          | 0.008       | 0.0000     |
| 2025/06/02 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 360.1400                   | 0.3601               | 371.3300            | 0.3713            | 3.107       | 0.0000     |
| 2025/06/02 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | 2038             | 06/08/2026 |             | Bond Future                 | 145.3335                   | 145.3335             | 145.3457            | 145.3457          | 0.008       | 0.0000     |
| 2025/06/02 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 613.4900                   | 0.6135               | 625.7000            | 0.6257            | 1.990       | 0.0000     |
| 2025/06/02 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 10.90 Put   | Bond Future                 | 2935.4400                  | 2.9354               | 3191.4300           | 3.1914            | 8.721       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 10.90 Call  | Bond Future                 | 569.4500                   | 0.5695               | 452.7500            | 0.4528            | 20.493      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.20 Call  | Bond Future                 | 1291.6700                  | 1.2917               | 1095.0000           | 1.0950            | 15.226      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.20 Put   | Bond Future                 | 1751.6400                  | 1.7516               | 1927.6600           | 1.9277            | 10.049      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.50 Call  | Bond Future                 | 2353.2900                  | 2.3533               | 2085.7300           | 2.0857            | 11.370      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.50 Put   | Bond Future                 | 969.2500                   | 0.9693               | 1074.3800           | 1.0744            | 10.847      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.60 Call  | Bond Future                 | 7723.2500                  | 7.7233               | 7356.7800           | 7.3568            | 4.745       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.60 Put   | Bond Future                 | 71.5600                    | 0.0716               | 77.7800             | 0.0778            | 8.692       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 10.80 Put   | Bond Future                 | 3422.4500                  | 3.4225               | 3703.1500           | 3.7032            | 8.202       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 10.80 Call  | Bond Future                 | 406.9200                   | 0.4069               | 314.9300            | 0.3149            | 22.606      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.40 Put   | Bond Future                 | 1189.6900                  | 1.1897               | 1316.3800           | 1.3164            | 10.649      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.40 Call  | Bond Future                 | 1965.8000                  | 1.9658               | 1719.8000           | 1.7198            | 12.514      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.00 Call  | Bond Future                 | 4643.5900                  | 4.6436               | 4305.1200           | 4.3051            | 7.289       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.00 Put   | Bond Future                 | 317.6900                   | 0.3177               | 351.9100            | 0.3519            | 10.772      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.10 Put   | Bond Future                 | 2099.4500                  | 2.0995               | 2302.1500           | 2.3022            | 9.655       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.10 Call  | Bond Future                 | 1011.1500                  | 1.0112               | 841.1600            | 0.8412            | 16.812      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.00 Put   | Bond Future                 | 2493.8400                  | 2.4938               | 2723.5200           | 2.7235            | 9.210       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.00 Call  | Bond Future                 | 770.2300                   | 0.7702               | 627.2200            | 0.6272            | 18.567      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.70 Put   | Bond Future                 | 630.8000                   | 0.6308               | 700.3500            | 0.7004            | 11.026      | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 11.70 Call  | Bond Future                 | 3210.8900                  | 3.2109               | 2907.7500           | 2.9078            | 9.441       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.40 Call  | Bond Future                 | 6685.8800                  | 6.6859               | 6324.6100           | 6.3246            | 5.403       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 12.40 Put   | Bond Future                 | 118.9400                   | 0.1189               | 130.3600            | 0.1304            | 9.601       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 |             | Bond Future                 | 11.2739                    | 84.2429              | 11.3342             | 83.8703           | 0.535       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 13.29 Call  | Bond Future                 | 11229.7400                 | 11.2297              | 10857.4800          | 10.8575           | 3.315       | 0.0000     |
| 2025/06/02 | 2040             | 07/08/2025 | 13.29 Put   | Bond Future                 | 9.0400                     | 0.0090               | 9.4700              | 0.0095            | 4.757       | 0.0000     |
| 2025/06/02 | 2040             | 06/11/2025 |             | Bond Future                 | 11.3928                    | 85.8304              | 11.4554             | 85.4508           | 0.549       | 0.0000     |
| 2025/06/02 | 2040             | 06/11/2025 | 11.84 Call  | Bond Future                 | 3953.9500                  | 3.9540               | 3677.7500           | 3.6778            | 6.985       | 0.0000     |
| 2025/06/02 | 2040             | 06/11/2025 | 11.84 Put   | Bond Future                 | 1297.0400                  | 1.2970               | 1400.4500           | 1.4005            | 7.973       | 0.0000     |
| 2025/06/02 | 2040             | 05/02/2026 |             | Bond Future                 | 11.5242                    | 82.9160              | 11.5892             | 82.5296           | 0.564       | 0.0000     |
| 2025/06/02 | 2040             | 05/02/2026 | 11.49 Call  | Bond Future                 | 2825.1700                  | 2.8252               | 2616.0700           | 2.6161            | 7.401       | 0.0000     |
| 2025/06/02 | 2040             | 05/02/2026 | 11.49 Put   | Bond Future                 | 3029.5700                  | 3.0296               | 3206.9000           | 3.2069            | 5.853       | 0.0000     |
| 2025/06/02 | 2040             | 05/02/2026 | 13.23 Call  | Bond Future                 | 9874.7100                  | 9.8747               | 9526.0700           | 9.5261            | 3.531       | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 565.4200                      | 0.5654                  | 603.2100  | 0.6032                 | 6.684                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 2221.0000                     | 2.2210                  | 2358.2600 | 2.3583                 | 6.180                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 3958.0800                     | 3.9581                  | 3708.9100 | 3.7089                 | 6.295                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 |            | Bond Future                    | 11.6695                       | 84.4290                 | 11.7371   | 84.0357                | 0.579                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 3412.5600                     | 3.4126                  | 3196.6200 | 3.1966                 | 6.328                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 3409.7000                     | 3.4097                  | 3587.0000 | 3.5870                 | 5.200                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 6519.3600                     | 6.5194                  | 6224.6800 | 6.2247                 | 4.520                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 1711.7700                     | 1.7118                  | 1810.3300 | 1.8103                 | 5.758                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 4627.1600                     | 4.6272                  | 4374.2400 | 4.3742                 | 5.466                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 2560.2300                     | 2.5602                  | 2700.5500 | 2.7006                 | 5.481                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 5215.8500                     | 5.2159                  | 5456.9100 | 5.4569                 | 4.622                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 1909.7800                     | 1.9098                  | 1757.6000 | 1.7576                 | 7.968                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 06/08/2026 |            | Bond Future                    | 11.8322                       | 81.4394                 | 11.9025   | 81.0394                | 0.594                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 4984.2500                     | 4.9843                  | 4732.1300 | 4.7321                 | 5.058                | 0.0000      | 0.0000        |
| 2025/06/02 | 2040                | 06/08/2026 | 12.19 Put  | Bond Future                    | 2978.7000                     | 2.9787                  | 3126.6000 | 3.1266                 | 4.965                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 12.20 Call | Bond Future                    | 4278.7100                     | 4.2787                  | 3969.3400 | 3.9693                 | 7.230                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 12.20 Put  | Bond Future                    | 360.9900                      | 0.3610                  | 396.0900  | 0.3961                 | 9.723                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 11.85 Call | Bond Future                    | 2655.3600                     | 2.6554                  | 2390.9700 | 2.3910                 | 9.957                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 11.85 Put  | Bond Future                    | 803.0300                      | 0.8030                  | 883.1100  | 0.8831                 | 9.972                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 11.30 Put  | Bond Future                    | 2386.3600                     | 2.3864                  | 2591.6200 | 2.5916                 | 8.601                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 11.30 Call | Bond Future                    | 801.8600                      | 0.8019                  | 662.6500  | 0.6627                 | 17.361               | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 10.63 Put  | Bond Future                    | 6165.0100                     | 6.1650                  | 6492.5200 | 6.4925                 | 5.312                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 10.63 Call | Bond Future                    | 51.4300                       | 0.0514                  | 34.4700   | 0.0345                 | 32.977               | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 |            | Bond Future                    | 11.5488                       | 79.0910                 | 11.6039   | 78.7465                | 0.478                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 13.34 Call | Bond Future                    | 10073.5000                    | 10.0735                 | 9729.9000 | 9.7299                 | 3.411                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 07/08/2025 | 13.34 Put  | Bond Future                    | 20.5200                       | 0.0205                  | 21.3900   | 0.0214                 | 4.240                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 |            | Bond Future                    | 11.6674                       | 80.5814                 | 11.7245   | 80.2305                | 0.490                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 11.88 Call | Bond Future                    | 3095.9300                     | 3.0959                  | 2867.2100 | 2.8672                 | 7.388                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 11.88 Put  | Bond Future                    | 1803.3000                     | 1.8033                  | 1925.4400 | 1.9254                 | 6.773                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.20 Call | Bond Future                    | 4375.9500                     | 4.3760                  | 4109.5500 | 4.1096                 | 6.088                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.20 Put  | Bond Future                    | 1201.7500                     | 1.2018                  | 1286.2100 | 1.2862                 | 7.028                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.25 Call | Bond Future                    | 4588.4900                     | 4.5885                  | 4317.1100 | 4.3171                 | 5.914                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.25 Put  | Bond Future                    | 1127.0300                     | 1.1270                  | 1206.5100 | 1.2065                 | 7.052                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.00 Call | Bond Future                    | 3557.4400                     | 3.5574                  | 3313.4100 | 3.3134                 | 6.860                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 06/11/2025 | 12.00 Put  | Bond Future                    | 1550.3800                     | 1.5504                  | 1657.2100 | 1.6572                 | 6.891                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 05/02/2026 |            | Bond Future                    | 11.7976                       | 77.6946                 | 11.8570   | 77.3374                | 0.503                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 05/02/2026 | 11.56 Call | Bond Future                    | 2194.8400                     | 2.1948                  | 2025.4900 | 2.0255                 | 7.716                | 0.0000      | 0.0000        |
| 2025/06/02 | 2044                | 05/02/2026 | 11.56 Put  | Bond Future                    | 3652.8900                     | 3.6529                  | 3840.7300 | 3.8407                 | 5.142                | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/02 | 2044                | 07/05/2026 |             | Bond Future                    | 11.9405                       | 79.1122                 | 12.0020                | 78.7488              | 0.516       | 0.0000        | 0.0000 |
| 2025/06/02 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 3061.4800                     | 3.0615                  | 2873.8700              | 2.8739               | 6.128       | 0.0000        | 0.0000 |
| 2025/06/02 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 3901.0500                     | 3.9011                  | 4076.8600              | 4.0769               | 4.507       | 0.0000        | 0.0000 |
| 2025/06/02 | 2044                | 06/08/2026 |             | Bond Future                    | 12.0994                       | 76.1519                 | 12.1634                | 75.7822              | 0.529       | 0.0000        | 0.0000 |
| 2025/06/02 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 4961.8000                     | 4.9618                  | 4729.6400              | 4.7296               | 4.679       | 0.0000        | 0.0000 |
| 2025/06/02 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 3139.4500                     | 3.1395                  | 3276.9900              | 3.2770               | 4.381       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/08/2025 |             | Bond Future                    | 119.8063                      | 119.8063                | 119.6392               | 119.6392             | 0.139       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/08/2025 | 118.69 Call | Bond Future                    | 1116.2600                     | 1.1163                  | 949.1600               | 0.9492               | 14.970      | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/08/2025 | 118.69 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/11/2025 |             | Bond Future                    | 119.8329                      | 119.8329                | 119.6628               | 119.6628             | 0.142       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 5577.0700                     | 5.5771                  | 5747.1800              | 5.7472               | 3.050       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 05/02/2026 |             | Bond Future                    | 122.0879                      | 122.0879                | 121.9149               | 121.9149             | 0.142       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 437.9400                      | 0.4379                  | 264.9300               | 0.2649               | 39.505      | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/05/2026 |             | Bond Future                    | 122.0487                      | 122.0487                | 121.8732               | 121.8732             | 0.144       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 2901.2800                     | 2.9013                  | 3076.8000              | 3.0768               | 6.050       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/08/2026 |             | Bond Future                    | 124.2789                      | 124.2789                | 124.1004               | 124.1004             | 0.144       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 1898.8900                     | 1.8989                  | 1720.4400              | 1.7204               | 9.398       | 0.0000        | 0.0000 |
| 2025/06/02 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/08/2025 |             | Bond Future                    | 118.6929                      | 118.6929                | 118.3082               | 118.3082             | 0.324       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/08/2025 | 119.89 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/08/2025 | 119.89 Put  | Bond Future                    | 1197.1300                     | 1.1971                  | 1581.8300              | 1.5818               | 32.135      | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/11/2025 |             | Bond Future                    | 120.9586                      | 120.9586                | 120.5667               | 120.5667             | 0.324       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 3461.3900                     | 3.4614                  | 3853.3300              | 3.8533               | 11.323      | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 05/02/2026 |             | Bond Future                    | 120.8189                      | 120.8189                | 120.4200               | 120.4200             | 0.330       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 2001.0900                     | 2.0011                  | 2400.0300              | 2.4000               | 19.936      | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/05/2026 |             | Bond Future                    | 123.0550                      | 123.0550                | 122.6492               | 122.6492             | 0.330       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 1015.0400                     | 1.0150                  | 1420.8500              | 1.4209               | 39.980      | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/08/2026 |             | Bond Future                    | 122.8467                      | 122.8467                | 122.4342               | 122.4342             | 0.336       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 423.2600                      | 0.4233                  | 835.8400               | 0.8358               | 97.477      | 0.0000        | 0.0000 |
| 2025/06/02 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | 8608                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/02 | 8657                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/02 | AL37                | 07/08/2025 |         | Index Future                   | 1141.7680                     | 1141.7680               | 1139.8320              | 1139.8320            | 0.170       | 0.0000        |
| 2025/06/02 | AL37                | 06/11/2025 |         | Index Future                   | 1163.2880                     | 1163.2880               | 1161.3190              | 1161.3190            | 0.169       | 0.0000        |
| 2025/06/02 | AL37                | 05/02/2026 |         | Index Future                   | 1184.9140                     | 1184.9140               | 1182.9170              | 1182.9170            | 0.169       | 0.0000        |
| 2025/06/02 | AL37                | 07/05/2026 |         | Index Future                   | 1206.5960                     | 1206.5960               | 1204.5730              | 1204.5730            | 0.168       | 0.0000        |
| 2025/06/02 | AL37                | 06/08/2026 |         | Index Future                   | 1228.1760                     | 1228.1760               | 1226.1290              | 1226.1290            | 0.167       | 0.0000        |
| 2025/06/02 | AL7T                | 07/08/2025 |         | Index Future                   | 1369.9230                     | 1369.9230               | 1365.0720              | 1365.0720            | 0.354       | 0.0000        |
| 2025/06/02 | AL7T                | 06/11/2025 |         | Index Future                   | 1395.7430                     | 1395.7430               | 1390.8040              | 1390.8040            | 0.354       | 0.0000        |
| 2025/06/02 | AL7T                | 05/02/2026 |         | Index Future                   | 1421.6910                     | 1421.6910               | 1416.6710              | 1416.6710            | 0.353       | 0.0000        |
| 2025/06/02 | AL7T                | 07/05/2026 |         | Index Future                   | 1447.7050                     | 1447.7050               | 1442.6060              | 1442.6060            | 0.352       | 0.0000        |
| 2025/06/02 | AL7T                | 06/08/2026 |         | Index Future                   | 1473.5980                     | 1473.5980               | 1468.4220              | 1468.4220            | 0.351       | 0.0000        |
| 2025/06/02 | ALBI                | 07/08/2025 |         | Index Future                   | 1165.3100                     | 1165.3100               | 1162.0770              | 1162.0770            | 0.277       | 0.0000        |
| 2025/06/02 | ALBI                | 06/11/2025 |         | Index Future                   | 1187.2730                     | 1187.2730               | 1183.9830              | 1183.9830            | 0.277       | 0.0000        |
| 2025/06/02 | ALBI                | 05/02/2026 |         | Index Future                   | 1209.3450                     | 1209.3450               | 1206.0030              | 1206.0030            | 0.276       | 0.0000        |
| 2025/06/02 | ALBI                | 07/05/2026 |         | Index Future                   | 1231.4740                     | 1231.4740               | 1228.0820              | 1228.0820            | 0.275       | 0.0000        |
| 2025/06/02 | ALBI                | 06/08/2026 |         | Index Future                   | 1253.4990                     | 1253.4990               | 1250.0590              | 1250.0590            | 0.274       | 0.0000        |
| 2025/06/02 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/02 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 07/08/2025 |            | Bond Future                 | 10.9881                    | 84.6552              | 11.0486             | 84.3760           | 0.551       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 10850.5700                 | 10.8506              | 10571.3500          | 10.5714           | 2.573       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 06/11/2025 |            | Bond Future                 | 11.1335                    | 82.4762              | 11.1969             | 82.1918           | 0.569       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 3825.9600                  | 3.8260               | 3541.5300           | 3.5415            | 7.434       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 05/02/2026 |            | Bond Future                 | 11.2985                    | 84.0276              | 11.3649             | 83.7381           | 0.587       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 832.1600                   | 0.8322               | 542.5800            | 0.5426            | 34.799      | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 07/05/2026 |            | Bond Future                 | 11.4751                    | 81.7866              | 11.5447             | 81.4920           | 0.606       | 0.0000     | 0.0000 |
| 2025/06/02 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 906.0500                   | 0.9061               | 611.4200            | 0.6114            | 32.518      | 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 |
|------------|------------------|------------|-------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/02 | ES33             | 07/05/2026 | 11.69 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | ES33             | 06/08/2026 |                   | Bond Future                 | 11.6737                    | 83.2780              | 11.7467             | 82.9782           | 0.625       | 0.0000     |
| 2025/06/02 | ES33             | 06/08/2026 | 12.02 Call        | Bond Future                 | 1409.3100                  | 1.4093               | 1109.5800           | 1.1096            | 21.268      | 0.0000     |
| 2025/06/02 | ES33             | 06/08/2026 | 12.02 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | ES42             | 07/08/2025 |                   | Bond Future                 | 11.7656                    | 78.8589              | 11.7950             | 78.6861           | 0.250       | 0.0000     |
| 2025/06/02 | ES42             | 07/08/2025 | 13.79 Call        | Bond Future                 | 10586.6900                 | 10.5867              | 10413.9000          | 10.4139           | 1.632       | 0.0000     |
| 2025/06/02 | ES42             | 07/08/2025 | 13.79 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | ES42             | 06/11/2025 |                   | Bond Future                 | 11.8968                    | 76.0990              | 11.9273             | 75.9231           | 0.257       | 0.0000     |
| 2025/06/02 | ES42             | 06/11/2025 | 12.39 Call        | Bond Future                 | 2765.1200                  | 2.7651               | 2589.1700           | 2.5892            | 6.363       | 0.0000     |
| 2025/06/02 | ES42             | 06/11/2025 | 12.39 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | ES42             | 05/02/2026 |                   | Bond Future                 | 12.0369                    | 77.5298              | 12.0686             | 77.3507           | 0.263       | 0.0000     |
| 2025/06/02 | ES42             | 05/02/2026 | 11.85 Call        | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | ES42             | 05/02/2026 | 11.85 Put         | Bond Future                 | 1069.9400                  | 1.0699               | 1249.0400           | 1.2490            | 16.739      | 0.0000     |
| 2025/06/02 | ES42             | 07/05/2026 |                   | Bond Future                 | 12.1897                    | 74.6985              | 12.2226             | 74.5164           | 0.270       | 0.0000     |
| 2025/06/02 | ES42             | 07/05/2026 | 12.20 Call        | Bond Future                 | 57.1300                    | 0.0571               | 0.0000              | 0.0000            | (100.000)   | 0.0000     |
| 2025/06/02 | ES42             | 07/05/2026 | 12.20 Put         | Bond Future                 | 0.0000                     | 0.0000               | 125.0400            | 0.1250            | 100.000     | 0.0000     |
| 2025/06/02 | ES42             | 06/08/2026 |                   | Bond Future                 | 12.3532                    | 76.0582              | 12.3874             | 75.8730           | 0.277       | 0.0000     |
| 2025/06/02 | ES42             | 06/08/2026 | 12.65 Call        | Bond Future                 | 1583.9000                  | 1.5839               | 1398.6600           | 1.3987            | 11.695      | 0.0000     |
| 2025/06/02 | ES42             | 06/08/2026 | 12.65 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | GOVI             | 07/08/2025 |                   | GOVI                        | 1147.7110                  | 1147.7110            | 1144.6110           | 1144.6110         | 0.270       | 0.0000     |
| 2025/06/02 | GOVI             | 07/08/2025 | 1,011. Call<br>00 | GOVI                        | 1367110.0000               | 136.7110             | 1336110.0000        | 133.6110          | 2.268       | 0.0000     |
| 2025/06/02 | GOVI             | 07/08/2025 | 1,011. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | GOVI             | 06/11/2025 |                   | GOVI                        | 1169.3420                  | 1169.3420            | 1166.1880           | 1166.1880         | 0.270       | 0.0000     |
| 2025/06/02 | GOVI             | 06/11/2025 | 1,112. Call<br>00 | GOVI                        | 573420.0000                | 57.3420              | 541880.0000         | 54.1880           | 5.500       | 0.0000     |
| 2025/06/02 | GOVI             | 06/11/2025 | 1,112. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | GOVI             | 05/02/2026 |                   | GOVI                        | 1191.0810                  | 1191.0810            | 1187.8770           | 1187.8770         | 0.269       | 0.0000     |
| 2025/06/02 | GOVI             | 05/02/2026 | 1,150. Call<br>00 | GOVI                        | 410810.0000                | 41.0810              | 378770.0000         | 37.8770           | 7.799       | 0.0000     |
| 2025/06/02 | GOVI             | 05/02/2026 | 1,150. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | GOVI             | 07/05/2026 |                   | GOVI                        | 1212.8760                  | 1212.8760            | 1209.6230           | 1209.6230         | 0.268       | 0.0000     |
| 2025/06/02 | GOVI             | 07/05/2026 | 1,177. Call<br>00 | GOVI                        | 358760.0000                | 35.8760              | 326230.0000         | 32.6230           | 9.067       | 0.0000     |
| 2025/06/02 | GOVI             | 07/05/2026 | 1,177. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/02 | GOVI             | 06/08/2026 |                   | GOVI                        | 1234.5690                  | 1234.5690            | 1231.2700           | 1231.2700         | 0.267       | 0.0000     |
| 2025/06/02 | GOVI             | 06/08/2026 | 1,189. Call<br>00 | GOVI                        | 455690.0000                | 45.5690              | 422700.0000         | 42.2700           | 7.240       | 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 |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2025/06/02 | GOVI             | 06/08/2026 | 1,189. Put 00 | GOVI                        | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | GVIX             | 01/01/2029 |               | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000  | 110.0000            | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IGOV             | 07/08/2025 |               | Index Future                | 381.1090                   | 381.1090             | 381.1030  | 381.1030            | 0.002             | 0.0000      | 0.0000     |
| 2025/06/02 | IGOV             | 06/11/2025 |               | Index Future                | 388.3840                   | 388.3840             | 388.3790  | 388.3790            | 0.001             | 0.0000      | 0.0000     |
| 2025/06/02 | IGOV             | 05/02/2026 |               | Index Future                | 395.6950                   | 395.6950             | 395.6930  | 395.6930            | 0.001             | 0.0000      | 0.0000     |
| 2025/06/02 | IGOV             | 07/05/2026 |               | Index Future                | 403.0250                   | 403.0250             | 403.0260  | 403.0260            | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IGOV             | 06/08/2026 |               | Index Future                | 410.3200                   | 410.3200             | 410.3260  | 410.3260            | 0.001             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 17/12/2025 |               | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800   | 80.2800             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 16/03/2026 |               | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200   | 76.8200             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 15/06/2026 |               | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400   | 75.2400             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 21/09/2026 |               | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700   | 77.2700             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 21/12/2026 |               | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000   | 81.3000             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 15/03/2027 |               | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000   | 79.8000             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 21/06/2027 |               | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600   | 81.8600             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 20/09/2027 |               | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100   | 87.6100             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 20/12/2027 |               | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400   | 87.9400             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 22/03/2028 |               | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900   | 80.8900             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 20/06/2028 |               | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800   | 88.6800             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | IS10             | 19/09/2028 |               | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200   | 92.0200             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | J186             | 21/12/2026 |               | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830    | 8.6830              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | JBAF             | 18/06/2025 |               | Jibar Tradeable Future      | 8.2950                     | 91.7050              | 8.2950    | 91.7050             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | JBAF             | 17/09/2025 |               | Jibar Tradeable Future      | 8.3400                     | 91.6600              | 8.3400    | 91.6600             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | JBAF             | 17/12/2025 |               | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720    | 91.6280             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | JBAF             | 18/03/2026 |               | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720    | 91.6280             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | JBAF             | 17/06/2026 |               | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000    | 91.6000             | 0.000             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 07/08/2025 |               | Bond Future                 | 9.6659                     | 105.4131             | 9.7011    | 105.2241            | 0.364             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 07/08/2025 | 10.33 Call    | Bond Future                 | 3756.4100                  | 3.7564               | 3578.2600 | 3.5783              | 4.743             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 07/08/2025 | 10.33 Put     | Bond Future                 | 265.8900                   | 0.2659               | 276.7600  | 0.2768              | 4.088             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 06/11/2025 |               | Bond Future                 | 9.7636                     | 102.3563             | 9.8006    | 102.1638            | 0.378             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 06/11/2025 | 10.33 Call    | Bond Future                 | 3733.9500                  | 3.7340               | 3578.6400 | 3.5786              | 4.159             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 06/11/2025 | 10.33 Put     | Bond Future                 | 833.1300                   | 0.8331               | 870.3300  | 0.8703              | 4.465             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 05/02/2026 |               | Bond Future                 | 9.8754                     | 104.2575             | 9.9142    | 104.0617            | 0.392             | 0.0000      | 0.0000     |
| 2025/06/02 | R033             | 05/02/2026 | 10.49 Call    | Bond Future                 | 4201.2800                  | 4.2013               | 4051.5200 | 4.0515              | 3.565             | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/02 | R033                | 05/02/2026 | 10.49 Put  | Bond Future                    | 1153.5100                     | 1.1535                  | 1199.5600              | 1.1996               | 3.992       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 07/05/2026 |            | Bond Future                    | 10.0016                       | 101.1183                | 10.0423                | 100.9193             | 0.407       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 07/05/2026 | 10.38 Call | Bond Future                    | 3716.8500                     | 3.7169                  | 3583.1300              | 3.5831               | 3.598       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 07/05/2026 | 10.38 Put  | Bond Future                    | 1886.7500                     | 1.8868                  | 1952.1100              | 1.9521               | 3.464       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 06/08/2026 |            | Bond Future                    | 10.1471                       | 102.9392                | 10.1899                | 102.7369             | 0.422       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 06/08/2026 | 10.25 Call | Bond Future                    | 3139.9200                     | 3.1399                  | 3021.6400              | 3.0216               | 3.767       | 0.0000        | 0.0000 |
| 2025/06/02 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 2655.0300                     | 2.6550                  | 2739.0600              | 2.7391               | 3.165       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.90 Call | Bond Future                    | 4070.5700                     | 4.0706                  | 3760.1700              | 3.7602               | 7.625       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.90 Put  | Bond Future                    | 290.4800                      | 0.2905                  | 324.4600               | 0.3245               | 11.698      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 11.30 Call | Bond Future                    | 5999.3300                     | 5.9993                  | 5666.0500              | 5.6661               | 5.555       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 11.30 Put  | Bond Future                    | 105.6400                      | 0.1056                  | 116.7400               | 0.1167               | 10.507      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.08 Put  | Bond Future                    | 1729.8900                     | 1.7299                  | 1912.1500              | 1.9122               | 10.536      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.08 Call | Bond Future                    | 953.8500                      | 0.9539                  | 791.7300               | 0.7917               | 16.996      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.58 Put  | Bond Future                    | 615.7200                      | 0.6157                  | 688.7900               | 0.6888               | 11.867      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 10.58 Call | Bond Future                    | 2654.3200                     | 2.6543                  | 2383.0100              | 2.3830               | 10.221      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 11.34 Call | Bond Future                    | 6196.4300                     | 6.1964                  | 5861.8800              | 5.8619               | 5.399       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 11.34 Put  | Bond Future                    | 95.1600                       | 0.0952                  | 104.9900               | 0.1050               | 10.330      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 |            | Bond Future                    | 10.2158                       | 95.9116                 | 10.2766                | 95.5672              | 0.595       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 12.65 Call | Bond Future                    | 12541.0000                    | 12.5410                 | 12196.6400             | 12.1966              | 2.746       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/08/2025 | 12.65 Put  | Bond Future                    | 1.1800                        | 0.0012                  | 1.2000                 | 0.0012               | 1.695       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 |            | Bond Future                    | 10.3224                       | 93.2154                 | 10.3857                | 92.8646              | 0.614       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 5324.8600                     | 5.3249                  | 5028.7000              | 5.0287               | 5.562       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 620.4800                      | 0.6205                  | 675.1300               | 0.6751               | 8.808       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 2736.7900                     | 2.7368                  | 2933.6100              | 2.9336               | 7.192       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 1378.0100                     | 1.3780                  | 1224.0200              | 1.2240               | 11.175      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 1459.9300                     | 1.4599                  | 1579.4200              | 1.5794               | 8.185       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 2875.6000                     | 2.8756                  | 2644.2800              | 2.6443               | 8.044       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 7404.1300                     | 7.4041                  | 7081.1400              | 7.0811               | 4.362       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 313.2900                      | 0.3133                  | 341.1100               | 0.3411               | 8.880       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 3330.2600                     | 3.3303                  | 3555.4600              | 3.5555               | 6.762       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 1002.3100                     | 1.0023                  | 876.7000               | 0.8767               | 12.532      | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 1821.5800                     | 1.8216                  | 1965.4100              | 1.9654               | 7.896       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 2306.4800                     | 2.3065                  | 2099.5000              | 2.0995               | 8.974       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 6328.5600                     | 6.3286                  | 6017.2900              | 6.0173               | 4.918       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 445.1400                      | 0.4451                  | 484.6800               | 0.4847               | 8.883       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 8678.1000                     | 8.6781                  | 8345.4900              | 8.3455               | 3.833       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 207.4700                      | 0.2075                  | 225.6700               | 0.2257               | 8.772       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 6417.2400                     | 6.4172                  | 6104.8400              | 6.1048               | 4.868       | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/02 | R035                | 06/11/2025 | 11.45 Put  | Bond Future                    | 432.3200                      | 0.4323                  | 470.7300               | 0.4707               | 8.885       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.95 Put  | Bond Future                    | 883.6800                      | 0.8837                  | 959.9300               | 0.9599               | 8.629       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.95 Call | Bond Future                    | 4281.6400                     | 4.2816                  | 4007.0800              | 4.0071               | 6.412       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 1752.6800                     | 1.7527                  | 1892.0300              | 1.8920               | 7.951       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 2402.7700                     | 2.4028                  | 2191.3100              | 2.1913               | 8.801       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 895.9500                      | 0.8960                  | 973.1900               | 0.9732               | 8.621       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 4241.1100                     | 4.2411                  | 3967.5400              | 3.9675               | 6.450       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 8860.8500                     | 8.8609                  | 8527.1500              | 8.5272               | 3.766       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 195.6000                      | 0.1956                  | 212.7100               | 0.2127               | 8.747       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.44 Put  | Bond Future                    | 2505.9000                     | 2.5059                  | 2669.2700              | 2.6693               | 6.519       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.44 Call | Bond Future                    | 2489.2800                     | 2.4893                  | 2295.5700              | 2.2956               | 7.782       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.94 Put  | Bond Future                    | 1503.5600                     | 1.5036                  | 1610.5000              | 1.6105               | 7.112       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.94 Call | Bond Future                    | 4141.7700                     | 4.1418                  | 3891.6300              | 3.8916               | 6.039       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 12.44 Call | Bond Future                    | 10284.8000                    | 10.2848                 | 9949.7000              | 9.9497               | 3.258       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 12.44 Put  | Bond Future                    | 278.4800                      | 0.2785                  | 300.4600               | 0.3005               | 7.893       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 11.00 Put  | Bond Future                    | 1411.9900                     | 1.4120                  | 1513.1900              | 1.5132               | 7.167       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 11.00 Call | Bond Future                    | 4361.8200                     | 4.3618                  | 4105.9400              | 4.1059               | 5.866       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 |            | Bond Future                    | 10.4431                       | 94.9472                 | 10.5092                | 94.5902              | 0.633       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.79 Call | Bond Future                    | 3609.5700                     | 3.6096                  | 3374.7900              | 3.3748               | 6.504       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 05/02/2026 | 10.79 Put  | Bond Future                    | 1756.8600                     | 1.7569                  | 1879.1600              | 1.8792               | 6.961       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/05/2026 |            | Bond Future                    | 10.5693                       | 92.1779                 | 10.6383                | 91.8146              | 0.653       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 3819.8900                     | 3.8199                  | 3593.7500              | 3.5938               | 5.920       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 07/05/2026 | 10.86 Put  | Bond Future                    | 2302.2800                     | 2.3023                  | 2439.4600              | 2.4395               | 5.958       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/08/2026 |            | Bond Future                    | 10.7132                       | 93.8389                 | 10.7854                | 93.4694              | 0.673       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/08/2026 | 11.06 Call | Bond Future                    | 4353.3100                     | 4.3533                  | 4123.2300              | 4.1232               | 5.285       | 0.0000        | 0.0000 |
| 2025/06/02 | R035                | 06/08/2026 | 11.06 Put  | Bond Future                    | 2595.1600                     | 2.5952                  | 2734.6300              | 2.7346               | 5.374       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 07/08/2025 |            | Bond Future                    | 10.8781                       | 103.9319                | 10.9386                | 103.5228             | 0.556       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 07/08/2025 | 11.24 Call | Bond Future                    | 3114.1100                     | 3.1141                  | 2791.1100              | 2.7911               | 10.372      | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 07/08/2025 | 11.24 Put  | Bond Future                    | 702.8200                      | 0.7028                  | 788.9700               | 0.7890               | 12.258      | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 |            | Bond Future                    | 10.9983                       | 100.4058                | 11.0612                | 99.9891              | 0.572       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 11.24 Call | Bond Future                    | 3366.1100                     | 3.3661                  | 3093.2700              | 3.0933               | 8.105       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 11.24 Put  | Bond Future                    | 1779.7600                     | 1.7798                  | 1923.6500              | 1.9237               | 8.085       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 12.33 Call | Bond Future                    | 8696.5100                     | 8.6965                  | 8314.2100              | 8.3142               | 4.396       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 12.33 Put  | Bond Future                    | 397.7300                      | 0.3977                  | 432.1600               | 0.4322               | 8.657       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 10.98 Put  | Bond Future                    | 2485.0200                     | 2.4850                  | 2674.7000              | 2.6747               | 7.633       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 06/11/2025 | 10.98 Call | Bond Future                    | 2363.4600                     | 2.3635                  | 2136.4100              | 2.1364               | 9.607       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 05/02/2026 |            | Bond Future                    | 11.1297                       | 102.2706                | 11.1953                | 101.8464             | 0.589       | 0.0000        | 0.0000 |
| 2025/06/02 | R038                | 05/02/2026 | 11.44 Call | Bond Future                    | 4205.6900                     | 4.2057                  | 3930.8600              | 3.9309               | 6.535       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/02 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 2220.3300                  | 2.2203               | 2369.7200           | 2.3697            | 6.728       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 07/05/2026 |            | Bond Future                 | 11.2725                    | 98.6535              | 11.3407             | 98.2218           | 0.606       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 4077.7100                  | 4.0777               | 3826.8100           | 3.8268            | 6.153       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 3273.4400                  | 3.2734               | 3454.1900           | 3.4542            | 5.522       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 06/08/2026 |            | Bond Future                 | 11.4299                    | 100.4291             | 11.5011             | 99.9900           | 0.623       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 5266.0800                  | 5.2661               | 4992.3200           | 4.9923            | 5.199       | 0.0000     | 0.0000 |
| 2025/06/02 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 3193.9100                  | 3.1939               | 3359.2400           | 3.3592            | 5.176       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/08/2025 |            | Bond Future                 | 11.4086                    | 106.0329             | 11.4690             | 105.5218          | 0.530       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/08/2025 | 13.17 Call | Bond Future                 | 13234.3500                 | 13.2344              | 12725.5300          | 12.7255           | 3.845       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/08/2025 | 13.17 Put  | Bond Future                 | 35.5300                    | 0.0355               | 37.8400             | 0.0378            | 6.502       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/11/2025 |            | Bond Future                 | 11.5216                    | 102.1681             | 11.5843             | 101.6475          | 0.544       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/11/2025 | 11.76 Call | Bond Future                 | 4318.5900                  | 4.3186               | 3977.1600           | 3.9772            | 7.906       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/11/2025 | 11.76 Put  | Bond Future                 | 2364.7600                  | 2.3648               | 2543.9900           | 2.5440            | 7.579       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 05/02/2026 |            | Bond Future                 | 11.6433                    | 104.0656             | 11.7083             | 103.5356          | 0.559       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 3412.6800                  | 3.4127               | 3146.1300           | 3.1461            | 7.811       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 4680.9000                  | 4.6809               | 4944.3000           | 4.9443            | 5.627       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/05/2026 |            | Bond Future                 | 11.7732                    | 100.1039             | 11.8408             | 99.5646           | 0.574       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 4350.1400                  | 4.3501               | 4064.7800           | 4.0648            | 6.560       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 5021.3700                  | 5.0214               | 5275.3800           | 5.2754            | 5.059       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/08/2026 |            | Bond Future                 | 11.9144                    | 101.9052             | 11.9847             | 101.3564          | 0.590       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 7010.1800                  | 7.0102               | 6662.5600           | 6.6626            | 4.959       | 0.0000     | 0.0000 |
| 2025/06/02 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 4216.2800                  | 4.2163               | 4417.4300           | 4.4174            | 4.771       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 |            | Bond Future                 | 7.9415                     | 104.7042             | 7.9578              | 104.6830          | 0.206       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 9.68 Call  | Bond Future                 | 2217.3300                  | 2.2173               | 2196.1500           | 2.1962            | 0.955       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 9.68 Put   | Bond Future                 | 0.3200                     | 0.0003               | 0.2700              | 0.0003            | 15.625      | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 10.25 Call | Bond Future                 | 2929.3800                  | 2.9294               | 2908.2500           | 2.9083            | 0.721       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 10.25 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0200              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 9.22 Put   | Bond Future                 | 1.6000                     | 0.0016               | 1.4600              | 0.0015            | 8.750       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/08/2025 | 9.22 Call  | Bond Future                 | 1638.5400                  | 1.6385               | 1617.2700           | 1.6173            | 1.298       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 06/11/2025 |            | Bond Future                 | 8.0109                     | 106.6775             | 8.0310              | 106.6561          | 0.251       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 06/11/2025 | 8.13 Call  | Bond Future                 | 337.5100                   | 0.3375               | 322.8000            | 0.3228            | 4.358       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 06/11/2025 | 8.13 Put   | Bond Future                 | 210.9200                   | 0.2109               | 217.6300            | 0.2176            | 3.181       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 05/02/2026 |            | Bond Future                 | 8.1618                     | 103.3544             | 8.1878              | 103.3329          | 0.318       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 05/02/2026 | 8.43 Call  | Bond Future                 | 422.2700                   | 0.4223               | 407.3600            | 0.4074            | 3.531       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 05/02/2026 | 8.43 Put   | Bond Future                 | 200.2100                   | 0.2002               | 206.8200            | 0.2068            | 3.302       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/05/2026 |            | Bond Future                 | 8.5000                     | 105.2421             | 8.5366              | 105.2205          | 0.430       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/05/2026 | 8.69 Call  | Bond Future                 | 337.0800                   | 0.3371               | 323.8100            | 0.3238            | 3.937       | 0.0000     | 0.0000 |
| 2025/06/02 | R186             | 07/05/2026 | 8.69 Put   | Bond Future                 | 224.9700                   | 0.2250               | 233.2800            | 0.2333            | 3.694       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | R186                | 06/08/2026 |             | Bond Future                    | 9.3476                        | 101.8336                | 9.4087                 | 101.8120             | 0.653       | 0.0000        |
| 2025/06/02 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 70.2600                       | 0.0703                  | 64.2400                | 0.0642               | 8.568       | 0.0000        |
| 2025/06/02 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 345.9900                      | 0.3460                  | 361.5500               | 0.3616               | 4.497       | 0.0000        |
| 2025/06/02 | R202                | 07/08/2025 |             | Bond Future                    | 268.9556                      | 268.9556                | 269.3599               | 269.3599             | 0.150       | 0.0000        |
| 2025/06/02 | R202                | 07/08/2025 | 271.60 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | R202                | 07/08/2025 | 271.60 Put  | Bond Future                    | 2644.4400                     | 2.6444                  | 2240.1000              | 2.2401               | 15.290      | 0.0000        |
| 2025/06/02 | R202                | 06/11/2025 |             | Bond Future                    | 274.0899                      | 274.0899                | 274.5023               | 274.5023             | 0.150       | 0.0000        |
| 2025/06/02 | R202                | 06/11/2025 | 275.64 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | R202                | 06/11/2025 | 275.64 Put  | Bond Future                    | 1550.1100                     | 1.5501                  | 1137.6700              | 1.1377               | 26.607      | 0.0000        |
| 2025/06/02 | R202                | 05/02/2026 |             | Bond Future                    | 273.9065                      | 273.9065                | 274.3276               | 274.3276             | 0.154       | 0.0000        |
| 2025/06/02 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 3913.4800                     | 3.9135                  | 3492.4400              | 3.4924               | 10.759      | 0.0000        |
| 2025/06/02 | R202                | 07/05/2026 |             | Bond Future                    | 278.9770                      | 278.9770                | 279.4066               | 279.4066             | 0.154       | 0.0000        |
| 2025/06/02 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 1427.0400                     | 1.4270                  | 1856.6300              | 1.8566               | 30.104      | 0.0000        |
| 2025/06/02 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | R202                | 06/08/2026 |             | Bond Future                    | 278.6430                      | 278.6430                | 279.0822               | 279.0822             | 0.158       | 0.0000        |
| 2025/06/02 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 0.0000                        | 0.0000                  | 222.1600               | 0.2222               | 100.000     | 0.0000        |
| 2025/06/02 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 217.0200                      | 0.2170                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2025/06/02 | R209                | 07/08/2025 |             | Bond Future                    | 10.5462                       | 75.1924                 | 10.6067                | 74.8835              | 0.574       | 0.0000        |
| 2025/06/02 | R209                | 07/08/2025 | 12.68 Call  | Bond Future                    | 9917.1500                     | 9.9172                  | 9608.3600              | 9.6084               | 3.114       | 0.0000        |
| 2025/06/02 | R209                | 07/08/2025 | 12.68 Put   | Bond Future                    | 3.0300                        | 0.0030                  | 3.1700                 | 0.0032               | 4.620       | 0.0000        |
| 2025/06/02 | R209                | 06/11/2025 |             | Bond Future                    | 10.6500                       | 73.4573                 | 10.7128                | 73.1426              | 0.590       | 0.0000        |
| 2025/06/02 | R209                | 06/11/2025 | 11.27 Call  | Bond Future                    | 3872.3600                     | 3.8724                  | 3627.0500              | 3.6271               | 6.335       | 0.0000        |
| 2025/06/02 | R209                | 06/11/2025 | 11.27 Put   | Bond Future                    | 844.2900                      | 0.8443                  | 913.6500               | 0.9137               | 8.215       | 0.0000        |
| 2025/06/02 | R209                | 05/02/2026 |             | Bond Future                    | 10.7643                       | 74.8219                 | 10.8295                | 74.5016              | 0.606       | 0.0000        |
| 2025/06/02 | R209                | 05/02/2026 | 10.93 Call  | Bond Future                    | 2789.6400                     | 2.7896                  | 2596.3500              | 2.5964               | 6.929       | 0.0000        |
| 2025/06/02 | R209                | 05/02/2026 | 10.93 Put   | Bond Future                    | 1979.5700                     | 1.9796                  | 2106.6200              | 2.1066               | 6.418       | 0.0000        |
| 2025/06/02 | R209                | 07/05/2026 |             | Bond Future                    | 10.8888                       | 73.0373                 | 10.9565                | 72.7114              | 0.622       | 0.0000        |
| 2025/06/02 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 3250.1700                     | 3.2502                  | 3055.6900              | 3.0557               | 5.984       | 0.0000        |
| 2025/06/02 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 2382.6900                     | 2.3827                  | 2514.1700              | 2.5142               | 5.518       | 0.0000        |
| 2025/06/02 | R209                | 06/08/2026 |             | Bond Future                    | 11.0271                       | 74.3532                 | 11.0976                | 74.0217              | 0.639       | 0.0000        |
| 2025/06/02 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 4123.5700                     | 4.1236                  | 3914.9200              | 3.9149               | 5.060       | 0.0000        |
| 2025/06/02 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 2436.8700                     | 2.4369                  | 2559.7600              | 2.5598               | 5.043       | 0.0000        |
| 2025/06/02 | R210                | 07/08/2025 |             | Bond Future                    | 249.5366                      | 249.5366                | 249.5495               | 249.5495             | 0.005       | 0.0000        |
| 2025/06/02 | R210                | 07/08/2025 | 248.44 Call | Bond Future                    | 1096.6400                     | 1.0966                  | 1109.4500              | 1.1095               | 1.168       | 0.0000        |
| 2025/06/02 | R210                | 07/08/2025 | 248.44 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/02 | R210                | 06/11/2025 |             | Bond Future                    | 250.8739                      | 250.8739                | 250.8872               | 250.8872             | 0.005       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/06/02 | R210                | 06/11/2025 | 252.14 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 06/11/2025 | 252.14 Put  | Bond Future                    | 1266.1200                     | 1.2661                  | 1252.7600 | 1.2528                 | 1.055                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 05/02/2026 |             | Bond Future                    | 255.5951                      | 255.5951                | 255.6094  | 255.6094               | 0.006                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 05/02/2026 | 253.10 Call | Bond Future                    | 2495.1200                     | 2.4951                  | 2509.4400 | 2.5094                 | 0.574                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 07/05/2026 |             | Bond Future                    | 256.8420                      | 256.8420                | 256.8575  | 256.8575               | 0.006                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 1441.9900                     | 1.4420                  | 1457.5400 | 1.4575                 | 1.078                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 06/08/2026 |             | Bond Future                    | 261.5370                      | 261.5370                | 261.5538  | 261.5538               | 0.006                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 1697.0400                     | 1.6970                  | 1713.7900 | 1.7138                 | 0.987                | 0.0000      | 0.0000        |
| 2025/06/02 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/08/2025 |             | Bond Future                    | 9.1249                        | 94.0345                 | 9.1656    | 93.8699                | 0.447                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/08/2025 | 11.66 Call  | Bond Future                    | 9567.5900                     | 9.5676                  | 9403.0600 | 9.4031                 | 1.720                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/08/2025 | 11.66 Put   | Bond Future                    | 0.2100                        | 0.0002                  | 0.1900    | 0.0002                 | 9.524                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/11/2025 |             | Bond Future                    | 9.2129                        | 92.2544                 | 9.2560    | 92.0869                | 0.468                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/11/2025 | 10.05 Call  | Bond Future                    | 3585.4700                     | 3.5855                  | 3440.8100 | 3.4408                 | 4.035                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/11/2025 | 10.05 Put   | Bond Future                    | 400.7400                      | 0.4007                  | 423.5500  | 0.4236                 | 5.692                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 05/02/2026 |             | Bond Future                    | 9.3194                        | 93.9686                 | 9.3651    | 93.7983                | 0.490                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 05/02/2026 | 9.89 Call   | Bond Future                    | 3012.2400                     | 3.0122                  | 2886.1600 | 2.8862                 | 4.186                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 05/02/2026 | 9.89 Put    | Bond Future                    | 913.8700                      | 0.9139                  | 958.1100  | 0.9581                 | 4.841                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/05/2026 |             | Bond Future                    | 9.4363                        | 92.1335                 | 9.4848    | 91.9603                | 0.514                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/05/2026 | 9.80 Call   | Bond Future                    | 2624.9100                     | 2.6249                  | 2511.2300 | 2.5112                 | 4.331                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 07/05/2026 | 9.80 Put    | Bond Future                    | 1336.1700                     | 1.3362                  | 1395.6900 | 1.3957                 | 4.455                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/08/2026 |             | Bond Future                    | 9.5787                        | 93.7949                 | 9.6303    | 93.6189                | 0.539                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/08/2026 | 9.69 Call   | Bond Future                    | 2262.4500                     | 2.2625                  | 2161.4300 | 2.1614                 | 4.465                | 0.0000      | 0.0000        |
| 2025/06/02 | R213                | 06/08/2026 | 9.69 Put    | Bond Future                    | 1883.7000                     | 1.8837                  | 1958.6600 | 1.9587                 | 3.979                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/08/2025 |             | Bond Future                    | 11.1535                       | 68.8984                 | 11.2088   | 68.6012                | 0.495                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/08/2025 | 12.97 Call  | Bond Future                    | 8825.3100                     | 8.8253                  | 8528.7100 | 8.5287                 | 3.361                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/08/2025 | 12.97 Put   | Bond Future                    | 13.9200                       | 0.0139                  | 14.5100   | 0.0145                 | 4.239                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 06/11/2025 |             | Bond Future                    | 11.2616                       | 66.8984                 | 11.3188   | 66.5956                | 0.508                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 06/11/2025 | 11.64 Call  | Bond Future                    | 3187.3300                     | 3.1873                  | 2971.5700 | 2.9716                 | 6.769                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 06/11/2025 | 11.64 Put   | Bond Future                    | 1221.3100                     | 1.2213                  | 1308.2600 | 1.3083                 | 7.119                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 05/02/2026 |             | Bond Future                    | 11.3805                       | 68.1412                 | 11.4396   | 67.8331                | 0.520                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 05/02/2026 | 11.26 Call  | Bond Future                    | 2135.1600                     | 2.1352                  | 1977.0400 | 1.9770                 | 7.406                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 05/02/2026 | 11.26 Put   | Bond Future                    | 2769.0600                     | 2.7691                  | 2919.0800 | 2.9191                 | 5.418                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/05/2026 |             | Bond Future                    | 11.5019                       | 66.0874                 | 11.5632   | 65.7739                | 0.532                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/05/2026 | 11.53 Call  | Bond Future                    | 3022.0900                     | 3.0221                  | 2845.6000 | 2.8456                 | 5.840                | 0.0000      | 0.0000        |
| 2025/06/02 | R214                | 07/05/2026 | 11.53 Put   | Bond Future                    | 2878.1200                     | 2.8781                  | 3015.1900 | 3.0152                 | 4.762                | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/02 | R214                | 06/08/2026 |            | Bond Future                    | 11.6363                       | 67.2782                 | 11.6997                | 66.9592              | 0.545       | 0.0000        | 0.0000 |
| 2025/06/02 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 4250.9600                     | 4.2510                  | 4049.6300              | 4.0496               | 4.736       | 0.0000        | 0.0000 |
| 2025/06/02 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 2598.5600                     | 2.5986                  | 2716.2500              | 2.7163               | 4.529       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/08/2025 |            | Bond Future                    | 11.5155                       | 81.8192                 | 11.5707                | 81.4625              | 0.480       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/08/2025 | 13.21 Call | Bond Future                    | 9818.2300                     | 9.8182                  | 9463.1200              | 9.4631               | 3.617       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/08/2025 | 13.21 Put  | Bond Future                    | 33.0200                       | 0.0330                  | 34.6000                | 0.0346               | 4.785       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/11/2025 |            | Bond Future                    | 11.6327                       | 78.9208                 | 11.6899                | 78.5575              | 0.492       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/11/2025 | 11.74 Call | Bond Future                    | 2770.6500                     | 2.7707                  | 2548.9100              | 2.5489               | 8.003       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/11/2025 | 11.74 Put  | Bond Future                    | 2092.0800                     | 2.0921                  | 2233.6200              | 2.2336               | 6.766       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 05/02/2026 |            | Bond Future                    | 11.7610                       | 80.3870                 | 11.8205                | 80.0171              | 0.506       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 2136.2500                     | 2.1363                  | 1968.4200              | 1.9684               | 7.856       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 4056.8200                     | 4.0568                  | 4258.8900              | 4.2589               | 4.981       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/05/2026 |            | Bond Future                    | 11.8918                       | 77.4147                 | 11.9535                | 77.0383              | 0.519       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 3024.0300                     | 3.0240                  | 2833.3100              | 2.8333               | 6.307       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 4089.6400                     | 4.0896                  | 4275.3200              | 4.2753               | 4.540       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/08/2026 |            | Bond Future                    | 12.0360                       | 78.8088                 | 12.1001                | 78.4259              | 0.532       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 5224.0000                     | 5.2240                  | 4982.5100              | 4.9825               | 4.623       | 0.0000        | 0.0000 |
| 2025/06/02 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 3264.3700                     | 3.2644                  | 3405.7900              | 3.4058               | 4.332       | 0.0000        | 0.0000 |
| 2025/06/02 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/02 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| Total      |                     |            |            |                                |                               |                         |                        |                      |             |               |        |

