



Johannesburg  
Stock Exchange

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

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

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

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

## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

| 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|------------|
| 2025/06/06 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 07/08/2025 |             | Bond Future                    | 138.1863                      | 138.1863                | 138.2653               | 0.057                | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 07/08/2025 | 137.41 Call | Bond Future                    | 776.2600                      | 0.7763                  | 855.3300               | 10.186               | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 07/08/2025 | 137.41 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 06/11/2025 |             | Bond Future                    | 139.3867                      | 139.3867                | 139.4430               | 0.040                | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 06/11/2025 | 139.79 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000     |
| 2025/06/06 | 2029                | 06/11/2025 | 139.79 Put  | Bond Future                    | 403.2800                      | 0.4033                  | 347.0000               | 13.956               | 0.0000      | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2029                | 05/02/2026 |             | Bond Future                    | 142.0123                      | 142.0123                | 142.0548               | 142.0548             | 0.030       | 0.0000        |
| 2025/06/06 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 1902.3300                     | 1.9023                  | 1944.8300              | 1.9448               | 2.234       | 0.0000        |
| 2025/06/06 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2029                | 07/05/2026 |             | Bond Future                    | 143.1830                      | 143.1830                | 143.2110               | 143.2110             | 0.020       | 0.0000        |
| 2025/06/06 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 1362.9900                     | 1.3630                  | 1390.9500              | 1.3910               | 2.051       | 0.0000        |
| 2025/06/06 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2029                | 06/08/2026 |             | Bond Future                    | 145.8041                      | 145.8041                | 145.8141               | 145.8141             | 0.007       | 0.0000        |
| 2025/06/06 | 2029                | 06/08/2026 | 144.10 Call | Bond Future                    | 1704.1300                     | 1.7041                  | 1714.0900              | 1.7141               | 0.584       | 0.0000        |
| 2025/06/06 | 2029                | 06/08/2026 | 144.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 8.72 Put    | Bond Future                    | 591.0600                      | 0.5911                  | 643.5000               | 0.6435               | 8.872       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 8.72 Call   | Bond Future                    | 860.7900                      | 0.8608                  | 839.3200               | 0.8393               | 2.494       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 9.22 Put    | Bond Future                    | 144.9600                      | 0.1450                  | 170.7900               | 0.1708               | 17.819      | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 9.22 Call   | Bond Future                    | 2183.4100                     | 2.1834                  | 2135.3300              | 2.1353               | 2.202       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 9.81 Call   | Bond Future                    | 4095.6000                     | 4.0956                  | 4028.5600              | 4.0286               | 1.637       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 9.81 Put    | Bond Future                    | 20.5400                       | 0.0205                  | 27.4100                | 0.0274               | 33.447      | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 12.12 Call  | Bond Future                    | 11552.0100                    | 11.5520                 | 11478.1000             | 11.4781              | 0.640       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 12.12 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 10.48 Put   | Bond Future                    | 1.8300                        | 0.0018                  | 2.8900                 | 0.0029               | 57.923      | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 10.48 Call  | Bond Future                    | 6325.3000                     | 6.3253                  | 6252.4500              | 6.2525               | 1.152       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 |             | Bond Future                    | 8.6447                        | 97.9078                 | 8.6653                 | 97.8338              | 0.238       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 11.11 Call  | Bond Future                    | 8377.2300                     | 8.3772                  | 8303.3800              | 8.3034               | 0.882       | 0.0000        |
| 2025/06/06 | 2030                | 07/08/2025 | 11.11 Put   | Bond Future                    | 0.0500                        | 0.0001                  | 0.1100                 | 0.0001               | 120.000     | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 |             | Bond Future                    | 8.7104                        | 99.7535                 | 8.7375                 | 99.6608              | 0.312       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 9.54 Call   | Bond Future                    | 3066.9900                     | 3.0670                  | 3011.9300              | 3.0119               | 1.795       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 9.54 Put    | Bond Future                    | 280.5900                      | 0.2806                  | 318.2600               | 0.3183               | 13.425      | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 8.72 Put    | Bond Future                    | 1062.9400                     | 1.0629                  | 1146.6700              | 1.1467               | 7.877       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 8.72 Call   | Bond Future                    | 1095.7500                     | 1.0958                  | 1086.7500              | 1.0868               | 0.821       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 9.22 Put    | Bond Future                    | 483.4700                      | 0.4835                  | 537.3800               | 0.5374               | 11.151      | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 9.22 Call   | Bond Future                    | 2206.8000                     | 2.2068                  | 2167.9800              | 2.1680               | 1.759       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 10.08 Call  | Bond Future                    | 4654.6600                     | 4.6547                  | 4581.8000              | 4.5818               | 1.565       | 0.0000        |
| 2025/06/06 | 2030                | 06/11/2025 | 10.08 Put   | Bond Future                    | 106.9800                      | 0.1070                  | 126.8500               | 0.1269               | 18.574      | 0.0000        |
| 2025/06/06 | 2030                | 05/02/2026 |             | Bond Future                    | 8.7945                        | 97.6006                 | 8.8269                 | 97.4956              | 0.369       | 0.0000        |
| 2025/06/06 | 2030                | 05/02/2026 | 9.49 Call   | Bond Future                    | 2822.5600                     | 2.8226                  | 2788.6200              | 2.7886               | 1.202       | 0.0000        |
| 2025/06/06 | 2030                | 05/02/2026 | 9.49 Put    | Bond Future                    | 600.8000                      | 0.6008                  | 671.8900               | 0.6719               | 11.833      | 0.0000        |
| 2025/06/06 | 2030                | 07/05/2026 |             | Bond Future                    | 8.9089                        | 99.3847                 | 8.9473                 | 99.2675              | 0.431       | 0.0000        |
| 2025/06/06 | 2030                | 07/05/2026 | 9.39 Call   | Bond Future                    | 2450.2400                     | 2.4502                  | 2429.8400              | 2.4298               | 0.833       | 0.0000        |
| 2025/06/06 | 2030                | 07/05/2026 | 9.39 Put    | Bond Future                    | 993.0500                      | 0.9931                  | 1089.8300              | 1.0898               | 9.746       | 0.0000        |
| 2025/06/06 | 2030                | 06/08/2026 |             | Bond Future                    | 9.0569                        | 97.1695                 | 9.1031                 | 97.0374              | 0.510       | 0.0000        |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2025/06/06 | 2030             | 06/08/2026 | 9.22 Call   |                       |                     | Bond Future                | 1896.6500      | 1.8967       | 1893.2300           | 1.8932            | 0.180       | 0.0000     |
| 2025/06/06 | 2030             | 06/08/2026 | 9.22 Put    |                       |                     | Bond Future                | 1430.8500      | 1.4309       | 1559.5100           | 1.5595            | 8.992       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 9.40 Put    |                       |                     | Bond Future                | 948.1200       | 0.9481       | 1024.6900           | 1.0247            | 8.076       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 9.40 Call   |                       |                     | Bond Future                | 1167.6000      | 1.1676       | 1149.6700           | 1.1497            | 1.536       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 9.90 Put    |                       |                     | Bond Future                | 297.4300       | 0.2974       | 345.3700            | 0.3454            | 16.118      | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 9.90 Call   |                       |                     | Bond Future                | 2822.7600      | 2.8228       | 2776.2000           | 2.7762            | 1.649       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 10.59 Call  |                       |                     | Bond Future                | 5639.5200      | 5.6395       | 5560.3500           | 5.5604            | 1.404       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 10.59 Put   |                       |                     | Bond Future                | 47.3600        | 0.0474       | 62.6900             | 0.0627            | 32.369      | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 |             |                       |                     | Bond Future                | 9.3532         | 97.6388      | 9.3733              | 97.5443           | 0.215       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 12.01 Call  |                       |                     | Bond Future                | 11507.6300     | 11.5076      | 11413.2800          | 11.4133           | 0.820       | 0.0000     |
| 2025/06/06 | 2032             | 07/08/2025 | 12.01 Put   |                       |                     | Bond Future                | 0.1500         | 0.0002       | 0.3000              | 0.0003            | 100.000     | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 |             |                       |                     | Bond Future                | 9.4413         | 95.3187      | 9.4662              | 95.2055           | 0.264       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 10.42 Call  |                       |                     | Bond Future                | 4691.9100      | 4.6919       | 4623.5400           | 4.6235            | 1.457       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 10.42 Put   |                       |                     | Bond Future                | 369.1500       | 0.3692       | 413.9500            | 0.4140            | 12.136      | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 9.40 Put    |                       |                     | Bond Future                | 1666.7300      | 1.6667       | 1769.2000           | 1.7692            | 6.148       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 9.40 Call   |                       |                     | Bond Future                | 1478.6500      | 1.4787       | 1467.9500           | 1.4680            | 0.724       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 9.90 Put    |                       |                     | Bond Future                | 823.8800       | 0.8239       | 897.4800            | 0.8975            | 8.933       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 9.90 Call   |                       |                     | Bond Future                | 2881.5900      | 2.8816       | 2842.0200           | 2.8420            | 1.373       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 10.89 Call  |                       |                     | Bond Future                | 6482.1300      | 6.4821       | 6394.9300           | 6.3949            | 1.345       | 0.0000     |
| 2025/06/06 | 2032             | 06/11/2025 | 10.89 Put   |                       |                     | Bond Future                | 171.9900       | 0.1720       | 197.9600            | 0.1980            | 15.100      | 0.0000     |
| 2025/06/06 | 2032             | 05/02/2026 |             |                       |                     | Bond Future                | 9.5438         | 97.0909      | 9.5723              | 96.9655           | 0.299       | 0.0000     |
| 2025/06/06 | 2032             | 05/02/2026 | 10.16 Call  |                       |                     | Bond Future                | 3632.9300      | 3.6329       | 3646.6100           | 3.6466            | 0.377       | 0.0000     |
| 2025/06/06 | 2032             | 05/02/2026 | 10.16 Put   |                       |                     | Bond Future                | 972.4600       | 0.9725       | 1111.5600           | 1.1116            | 14.304      | 0.0000     |
| 2025/06/06 | 2032             | 07/05/2026 |             |                       |                     | Bond Future                | 9.6610         | 94.7065      | 9.6936              | 94.5688           | 0.337       | 0.0000     |
| 2025/06/06 | 2032             | 07/05/2026 | 10.14 Call  |                       |                     | Bond Future                | 3448.0800      | 3.4481       | 3421.6300           | 3.4216            | 0.767       | 0.0000     |
| 2025/06/06 | 2032             | 07/05/2026 | 10.14 Put   |                       |                     | Bond Future                | 1445.1200      | 1.4451       | 1556.3800           | 1.5564            | 7.699       | 0.0000     |
| 2025/06/06 | 2032             | 06/08/2026 |             |                       |                     | Bond Future                | 9.7990         | 96.4148      | 9.8365              | 96.2623           | 0.382       | 0.0000     |
| 2025/06/06 | 2032             | 06/08/2026 | 10.12 Call  |                       |                     | Bond Future                | 3231.5300      | 3.2315       | 3219.9000           | 3.2199            | 0.360       | 0.0000     |
| 2025/06/06 | 2032             | 06/08/2026 | 10.12 Put   |                       |                     | Bond Future                | 1934.1700      | 1.9342       | 2075.0300           | 2.0750            | 7.283       | 0.0000     |
| 2025/06/06 | 2033             | 07/08/2025 |             |                       |                     | Bond Future                | 130.5813       | 130.5813     | 130.4967            | 130.4967          | 0.065       | 0.0000     |
| 2025/06/06 | 2033             | 07/08/2025 | 128.65 Call |                       |                     | Bond Future                | 1931.3300      | 1.9313       | 1846.6600           | 1.8467            | 4.384       | 0.0000     |
| 2025/06/06 | 2033             | 07/08/2025 | 128.65 Put  |                       |                     | Bond Future                | 0.0000         | 0.0000       | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | 2033             | 06/11/2025 |             |                       |                     | Bond Future                | 131.5359       | 131.5359     | 131.4268            | 131.4268          | 0.083       | 0.0000     |
| 2025/06/06 | 2033             | 06/11/2025 | 133.14 Call |                       |                     | Bond Future                | 0.0000         | 0.0000       | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | 2033             | 06/11/2025 | 133.14 Put  |                       |                     | Bond Future                | 1604.0600      | 1.6041       | 1713.1700           | 1.7132            | 6.802       | 0.0000     |
| 2025/06/06 | 2033             | 05/02/2026 |             |                       |                     | Bond Future                | 134.0137       | 134.0137     | 133.8885            | 133.8885          | 0.093       | 0.0000     |
| 2025/06/06 | 2033             | 05/02/2026 | 132.88 Call |                       |                     | Bond Future                | 1133.7400      | 1.1337       | 1008.5300           | 1.0085            | 11.044      | 0.0000     |
| 2025/06/06 | 2033             | 05/02/2026 | 132.88 Put  |                       |                     | Bond Future                | 0.0000         | 0.0000       | 0.0000              | 0.0000            | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2033                | 07/05/2026 |             | Bond Future                    | 134.9338                      | 134.9338                | 134.7919               | 134.7919             | 0.105       | 0.0000        |
| 2025/06/06 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/06 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 226.2400                      | 0.2262                  | 368.0700               | 0.3681               | 62.690      | 0.0000        |
| 2025/06/06 | 2033                | 06/08/2026 |             | Bond Future                    | 137.4040                      | 137.4040                | 137.2421               | 137.2421             | 0.118       | 0.0000        |
| 2025/06/06 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 3154.0300                     | 3.1540                  | 2992.0900              | 2.9921               | 5.134       | 0.0000        |
| 2025/06/06 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 1671.5200                     | 1.6715                  | 1755.0300              | 1.7550               | 4.996       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 923.3600                      | 0.9234                  | 982.3500               | 0.9824               | 6.389       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 529.5400                      | 0.5295                  | 593.0000               | 0.5930               | 11.984      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 2695.5600                     | 2.6956                  | 2734.5000              | 2.7345               | 1.445       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 6760.9700                     | 6.7610                  | 6750.3000              | 6.7503               | 0.158       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 50.9600                       | 0.0510                  | 64.8100                | 0.0648               | 27.178      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 4829.8200                     | 4.8298                  | 4837.3500              | 4.8374               | 0.156       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 156.2500                      | 0.1563                  | 188.3000               | 0.1883               | 20.512      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 8489.5300                     | 8.4895                  | 8471.0600              | 8.4711               | 0.218       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 17.7700                       | 0.0178                  | 23.8200                | 0.0238               | 34.046      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 4679.9000                     | 4.6799                  | 4689.1700              | 4.6892               | 0.198       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 170.2200                      | 0.1702                  | 204.0100               | 0.2040               | 19.851      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 1508.4200                     | 1.5084                  | 1592.0400              | 1.5920               | 5.544       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 1057.9400                     | 1.0579                  | 1117.0400              | 1.1170               | 5.586       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 1244.5700                     | 1.2446                  | 1327.0600              | 1.3271               | 6.628       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 1326.3600                     | 1.3264                  | 1384.3300              | 1.3843               | 4.371       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 6709.8800                     | 6.7099                  | 6699.5200              | 6.6995               | 0.154       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 52.5400                       | 0.0525                  | 66.7000                | 0.0667               | 26.951      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 3005.3900                     | 3.0054                  | 3039.2100              | 3.0392               | 1.125       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 442.2800                      | 0.4423                  | 500.6200               | 0.5006               | 13.191      | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 2277.8700                     | 2.2779                  | 2354.7700              | 2.3548               | 3.376       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 567.5500                      | 0.5676                  | 619.9300               | 0.6199               | 9.229       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 |             | Bond Future                    | 10.6261                       | 86.3657                 | 10.6303                | 86.3412              | 0.039       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 12594.0400                    | 12.5940                 | 12569.6200             | 12.5696              | 0.194       | 0.0000        |
| 2025/06/06 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 0.8700                        | 0.0009                  | 0.9700                 | 0.0010               | 11.494      | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 |             | Bond Future                    | 10.7313                       | 87.9938                 | 10.7383                | 87.9534              | 0.065       | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 5572.9400                     | 5.5729                  | 5616.9600              | 5.6170               | 0.790       | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 585.8000                      | 0.5858                  | 670.2400               | 0.6702               | 14.414      | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 2749.9100                     | 2.7499                  | 2882.2900              | 2.8823               | 4.814       | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 1397.2400                     | 1.3972                  | 1489.2000              | 1.4892               | 6.582       | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 1431.3400                     | 1.4313                  | 1559.3700              | 1.5594               | 8.945       | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 2966.1500                     | 2.9662                  | 3053.7600              | 3.0538               | 2.954       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 8006.9200                     | 8.0069                  | 8017.7400  | 8.0177                 | 0.135                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 266.8800                      | 0.2669                  | 318.1200   | 0.3181                 | 19.200               | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 8161.3400                     | 8.1613                  | 8148.5600  | 8.1486                 | 0.157                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 611.0000                      | 0.6110                  | 648.6600   | 0.6487                 | 6.164                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 2521.1200                     | 2.5211                  | 2600.3800  | 2.6004                 | 3.144                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 2810.8700                     | 2.8109                  | 2839.6900  | 2.8397                 | 1.025                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 6413.3700                     | 6.4134                  | 6412.1200  | 6.4121                 | 0.019                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 942.1300                      | 0.9421                  | 991.3200   | 0.9913                 | 5.221                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 4414.8500                     | 4.4149                  | 4428.8300  | 4.4288                 | 0.317                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 1585.7700                     | 1.5858                  | 1650.1900  | 1.6502                 | 4.062                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 3214.8700                     | 3.2149                  | 3297.1600  | 3.2972                 | 2.560                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 2079.0600                     | 2.0791                  | 2110.9100  | 2.1109                 | 1.532                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 10170.1400                    | 10.1701                 | 10146.7200 | 10.1467                | 0.230                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 376.6700                      | 0.3767                  | 403.6900   | 0.4037                 | 7.173                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 1521.8400                     | 1.5218                  | 1585.0700  | 1.5851                 | 4.155                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 4566.7400                     | 4.5667                  | 4579.5300  | 4.5795                 | 0.280                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 |             | Bond Future                    | 10.8487                       | 85.3716                 | 10.8576    | 85.3211                | 0.082                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 3825.1300                     | 3.8251                  | 3844.2800  | 3.8443                 | 0.501                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 1867.2300                     | 1.8672                  | 1936.8200  | 1.9368                 | 3.727                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 8304.5100                     | 8.3045                  | 8349.9400  | 8.3499                 | 0.547                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 920.6800                      | 0.9207                  | 1026.4700  | 1.0265                 | 11.490               | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 3175.5800                     | 3.1756                  | 3339.4900  | 3.3395                 | 5.162                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 3003.1300                     | 3.0031                  | 3106.6800  | 3.1067                 | 3.448                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 |             | Bond Future                    | 10.9811                       | 86.9315                 | 10.9920    | 86.8711                | 0.099                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 4178.3400                     | 4.1783                  | 4276.6800  | 4.2767                 | 2.354                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 2328.7500                     | 2.3288                  | 2487.4500  | 2.4875                 | 6.815                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 06/08/2026 |             | Bond Future                    | 11.1309                       | 84.2399                 | 11.1444    | 84.1674                | 0.121                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 5323.5800                     | 5.3236                  | 5415.4100  | 5.4154                 | 1.725                | 0.0000      | 0.0000        |
| 2025/06/06 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 2270.5700                     | 2.2706                  | 2434.9800  | 2.4350                 | 7.241                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 07/08/2025 |             | Bond Future                    | 139.1598                      | 139.1598                | 138.7286   | 138.7286               | 0.310                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 400.2400                      | 0.4002                  | 831.3800   | 0.8314                 | 107.720              | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 06/11/2025 |             | Bond Future                    | 141.8172                      | 141.8172                | 141.3534   | 141.3534               | 0.327                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 2062.8100                     | 2.0628                  | 2526.6300  | 2.5266                 | 22.485               | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 05/02/2026 |             | Bond Future                    | 142.3215                      | 142.3215                | 141.8335   | 141.8335               | 0.343                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 878.4600                      | 0.8785                  | 1366.5100  | 1.3665                 | 55.557               | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2038                | 07/05/2026 |             | Bond Future                    | 144.9584                      | 144.9584                | 144.4464               | 144.4464             | 0.353       | 0.0000        |
| 2025/06/06 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 428.4300                      | 0.4284                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2025/06/06 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 83.5800                | 0.0836               | 100.000     | 0.0000        |
| 2025/06/06 | 2038                | 06/08/2026 |             | Bond Future                    | 145.4105                      | 145.4105                | 144.8696               | 144.8696             | 0.372       | 0.0000        |
| 2025/06/06 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 690.5400                      | 0.6905                  | 149.6400               | 0.1496               | 78.330      | 0.0000        |
| 2025/06/06 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 10.90 Put   | Bond Future                    | 1801.6500                     | 1.8017                  | 1869.6900              | 1.8697               | 3.777       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 10.90 Call  | Bond Future                    | 1069.9100                     | 1.0699                  | 1144.5800              | 1.1446               | 6.979       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.20 Call  | Bond Future                    | 2119.1000                     | 2.1191                  | 2192.3000              | 2.1923               | 3.454       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.20 Put   | Bond Future                    | 944.8200                      | 0.9448                  | 1011.3900              | 1.0114               | 7.046       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.50 Call  | Bond Future                    | 3475.1700                     | 3.4752                  | 3531.9700              | 3.5320               | 1.634       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.50 Put   | Bond Future                    | 456.8800                      | 0.4569                  | 507.0500               | 0.5071               | 10.981      | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.60 Call  | Bond Future                    | 9306.8400                     | 9.3068                  | 9319.0500              | 9.3191               | 0.131       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.60 Put   | Bond Future                    | 20.9000                       | 0.0209                  | 26.4800                | 0.0265               | 26.699      | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 10.80 Put   | Bond Future                    | 2187.0500                     | 2.1871                  | 2250.7200              | 2.2507               | 2.911       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 10.80 Call  | Bond Future                    | 805.7700                      | 0.8058                  | 876.0700               | 0.8761               | 8.725       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.40 Put   | Bond Future                    | 586.7300                      | 0.5867                  | 643.0500               | 0.6431               | 9.599       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.40 Call  | Bond Future                    | 2997.0900                     | 2.9971                  | 3060.0400              | 3.0600               | 2.100       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.00 Call  | Bond Future                    | 6080.0400                     | 6.0800                  | 6107.5600              | 6.1076               | 0.453       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.00 Put   | Bond Future                    | 119.8900                      | 0.1199                  | 140.7800               | 0.1408               | 17.424      | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.10 Put   | Bond Future                    | 1183.4600                     | 1.1835                  | 1252.7500              | 1.2528               | 5.855       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.10 Call  | Bond Future                    | 1729.4100                     | 1.7294                  | 1805.3300              | 1.8053               | 4.390       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.00 Put   | Bond Future                    | 1467.7000                     | 1.4677                  | 1537.6300              | 1.5376               | 4.765       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.00 Call  | Bond Future                    | 1378.3400                     | 1.3783                  | 1454.9000              | 1.4549               | 5.555       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.70 Put   | Bond Future                    | 271.7700                      | 0.2718                  | 309.2700               | 0.3093               | 13.798      | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 11.70 Call  | Bond Future                    | 4486.1100                     | 4.4861                  | 4530.2400              | 4.5302               | 0.984       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.40 Call  | Bond Future                    | 8238.9200                     | 8.2389                  | 8254.4800              | 8.2545               | 0.189       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 12.40 Put   | Bond Future                    | 37.7300                       | 0.0377                  | 46.6600                | 0.0467               | 23.668      | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 |             | Bond Future                    | 11.0140                       | 85.8772                 | 11.0130                | 85.8838              | 0.009       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 13.29 Call  | Bond Future                    | 12856.8100                    | 12.8568                 | 12863.5100             | 12.8635              | 0.052       | 0.0000        |
| 2025/06/06 | 2040                | 07/08/2025 | 13.29 Put   | Bond Future                    | 1.8600                        | 0.0019                  | 1.9300                 | 0.0019               | 3.763       | 0.0000        |
| 2025/06/06 | 2040                | 06/11/2025 |             | Bond Future                    | 11.1232                       | 87.4961                 | 11.1245                | 87.4875              | 0.012       | 0.0000        |
| 2025/06/06 | 2040                | 06/11/2025 | 11.84 Call  | Bond Future                    | 5134.0400                     | 5.1340                  | 5218.0100              | 5.2180               | 1.636       | 0.0000        |
| 2025/06/06 | 2040                | 06/11/2025 | 11.84 Put   | Bond Future                    | 811.5000                      | 0.8115                  | 904.0600               | 0.9041               | 11.406      | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 |             | Bond Future                    | 11.2438                       | 84.6140                 | 11.2468                | 84.5960              | 0.026       | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 | 11.49 Call  | Bond Future                    | 3727.9500                     | 3.7280                  | 3850.1600              | 3.8502               | 3.278       | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 | 11.49 Put   | Bond Future                    | 2234.3100                     | 2.2343                  | 2374.5300              | 2.3745               | 6.276       | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 | 13.23 Call  | Bond Future                    | 11377.6600                    | 11.3777                 | 11381.0700             | 11.3811              | 0.030       | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 370.3300                      | 0.3703                  | 391.7500   | 0.3918                 | 5.784                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 1594.0900                     | 1.5941                  | 1720.8400  | 1.7208                 | 7.951                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 5029.2100                     | 5.0292                  | 5137.9500  | 5.1380                 | 2.162                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 |            | Bond Future                    | 11.3778                       | 86.1598                 | 11.3824    | 86.1325                | 0.040                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 4352.2500                     | 4.3523                  | 4470.5000  | 4.4705                 | 2.717                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 2618.5800                     | 2.6186                  | 2764.0600  | 2.7641                 | 5.556                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 7793.4500                     | 7.7935                  | 7877.8000  | 7.8778                 | 1.082                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 1255.0500                     | 1.2551                  | 1366.6300  | 1.3666                 | 8.890                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 5723.3200                     | 5.7233                  | 5830.7900  | 5.8308                 | 1.878                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 1925.5800                     | 1.9256                  | 2060.2800  | 2.0603                 | 6.995                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 4154.2300                     | 4.1542                  | 4292.9800  | 4.2930                 | 3.340                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 2578.9700                     | 2.5790                  | 2690.4900  | 2.6905                 | 4.324                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 6492.5700                     | 6.4926                  | 6591.8600  | 6.5919                 | 1.529                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 1636.4900                     | 1.6365                  | 1763.0100  | 1.7630                 | 7.731                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 4534.0000                     | 4.5340                  | 4651.3400  | 4.6513                 | 2.588                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 2508.9500                     | 2.5090                  | 2653.5200  | 2.6535                 | 5.762                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 5808.2900                     | 5.8083                  | 5914.1400  | 5.9141                 | 1.822                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 1572.5400                     | 1.5725                  | 1651.1600  | 1.6512                 | 5.000                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 06/08/2026 |            | Bond Future                    | 11.5281                       | 83.2034                 | 11.5347    | 83.1646                | 0.057                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 6084.7000                     | 6.0847                  | 6282.7300  | 6.2827                 | 3.255                | 0.0000      | 0.0000        |
| 2025/06/06 | 2040                | 06/08/2026 | 12.19 Put  | Bond Future                    | 2315.1600                     | 2.3152                  | 2551.9500  | 2.5520                 | 10.228               | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 12.20 Call | Bond Future                    | 5648.5300                     | 5.6485                  | 5835.6400  | 5.8356                 | 3.313                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 12.20 Put  | Bond Future                    | 141.7800                      | 0.1418                  | 155.9300   | 0.1559                 | 9.980                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 11.85 Call | Bond Future                    | 3810.3500                     | 3.8104                  | 4002.7000  | 4.0027                 | 5.048                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 11.85 Put  | Bond Future                    | 368.9900                      | 0.3690                  | 388.3800   | 0.3884                 | 5.255                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 11.30 Put  | Bond Future                    | 1406.0800                     | 1.4061                  | 1399.5700  | 1.3996                 | 0.463                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 11.30 Call | Bond Future                    | 1410.6100                     | 1.4106                  | 1577.0600  | 1.5771                 | 11.800               | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 10.63 Put  | Bond Future                    | 4655.4800                     | 4.6555                  | 4527.1800  | 4.5272                 | 2.756                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 10.63 Call | Bond Future                    | 130.9300                      | 0.1309                  | 175.5900   | 0.1756                 | 34.110               | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 |            | Bond Future                    | 11.2993                       | 80.6800                 | 11.2726    | 80.8530                | 0.236                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 13.34 Call | Bond Future                    | 11647.1100                    | 11.6471                 | 11820.7300 | 11.8207                | 1.491                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 07/08/2025 | 13.34 Put  | Bond Future                    | 5.1000                        | 0.0051                  | 5.7600     | 0.0058                 | 12.941               | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 |            | Bond Future                    | 11.4088                       | 82.2009                 | 11.3834    | 82.3627                | 0.222                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 | 11.88 Call | Bond Future                    | 4107.5500                     | 4.1076                  | 4333.6300  | 4.3336                 | 5.504                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 | 11.88 Put  | Bond Future                    | 1195.4000                     | 1.1954                  | 1259.6400  | 1.2596                 | 5.374                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 | 12.20 Call | Bond Future                    | 5556.8300                     | 5.5568                  | 5778.5000  | 5.7785                 | 3.989                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 | 12.20 Put  | Bond Future                    | 763.1100                      | 0.7631                  | 822.9400   | 0.8229                 | 7.840                | 0.0000      | 0.0000        |
| 2025/06/06 | 2044                | 06/11/2025 | 12.25 Call | Bond Future                    | 5792.1100                     | 5.7921                  | 6012.4400  | 6.0124                 | 3.804                | 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 |
|------------|------------------|------------|------------|---------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2025/06/06 | 2044             | 06/11/2025 | 12.25      | Put     | Bond Future                 | 711.1300                   | 0.7111               | 769.6200  | 0.7696              | 8.225             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 06/11/2025 | 12.00      | Call    | Bond Future                 | 4637.3600                  | 4.6374               | 4863.0200 | 4.8630              | 4.866             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 06/11/2025 | 12.00      | Put     | Bond Future                 | 1010.7800                  | 1.0108               | 1074.6000 | 1.0746              | 6.314             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 05/02/2026 |            |         | Bond Future                 | 11.5291                    | 79.3456              | 11.5042   | 79.5017             | 0.216             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 05/02/2026 | 11.56      | Call    | Bond Future                 | 2957.9500                  | 2.9580               | 3272.8800 | 3.2729              | 10.647            | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 05/02/2026 | 11.56      | Put     | Bond Future                 | 2765.0800                  | 2.7651               | 2923.8500 | 2.9239              | 5.742             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 07/05/2026 |            |         | Bond Future                 | 11.6614                    | 80.7950              | 11.6368   | 80.9456             | 0.210             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 07/05/2026 | 11.80      | Call    | Bond Future                 | 3908.8200                  | 3.9088               | 4141.7200 | 4.1417              | 5.958             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 07/05/2026 | 11.80      | Put     | Bond Future                 | 3065.6100                  | 3.0656               | 3147.8600 | 3.1479              | 2.683             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 06/08/2026 |            |         | Bond Future                 | 11.8087                    | 77.8669              | 11.7849   | 78.0100             | 0.201             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 06/08/2026 | 12.42      | Call    | Bond Future                 | 6016.3800                  | 6.0164               | 6262.7100 | 6.2627              | 4.094             | 0.0000      | 0.0000     |
| 2025/06/06 | 2044             | 06/08/2026 | 12.42      | Put     | Bond Future                 | 2479.0300                  | 2.4790               | 2582.3300 | 2.5823              | 4.167             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/08/2025 |            |         | Bond Future                 | 119.5043                   | 119.5043             | 119.9470  | 119.9470            | 0.370             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/08/2025 | 118.69     | Call    | Bond Future                 | 814.3100                   | 0.8143               | 1256.9600 | 1.2570              | 54.359            | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/08/2025 | 118.69     | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/11/2025 |            |         | Bond Future                 | 119.5262                   | 119.5262             | 119.9563  | 119.9563            | 0.360             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/11/2025 | 125.41     | Call    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/11/2025 | 125.41     | Put     | Bond Future                 | 5883.7600                  | 5.8838               | 5453.7500 | 5.4538              | 7.308             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 05/02/2026 |            |         | Bond Future                 | 121.7773                   | 121.7773             | 122.2027  | 122.2027            | 0.349             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 05/02/2026 | 121.65     | Call    | Bond Future                 | 127.2900                   | 0.1273               | 552.7400  | 0.5527              | 334.237           | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 05/02/2026 | 121.65     | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/05/2026 |            |         | Bond Future                 | 121.7373                   | 121.7373             | 122.1572  | 122.1572            | 0.345             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/05/2026 | 124.95     | Call    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 07/05/2026 | 124.95     | Put     | Bond Future                 | 3212.7000                  | 3.2127               | 2792.8000 | 2.7928              | 13.070            | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/08/2026 |            |         | Bond Future                 | 123.9642                   | 123.9642             | 124.3762  | 124.3762            | 0.332             | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/08/2026 | 122.38     | Call    | Bond Future                 | 1584.2400                  | 1.5842               | 1996.1600 | 1.9962              | 26.001            | 0.0000      | 0.0000     |
| 2025/06/06 | 2046             | 06/08/2026 | 122.38     | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 07/08/2025 |            |         | Bond Future                 | 118.6435                   | 118.6435             | 117.9642  | 117.9642            | 0.573             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 07/08/2025 | 119.89     | Call    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 07/08/2025 | 119.89     | Put     | Bond Future                 | 1246.5500                  | 1.2466               | 1925.8400 | 1.9258              | 54.494            | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 06/11/2025 |            |         | Bond Future                 | 120.9092                   | 120.9092             | 120.1961  | 120.1961            | 0.590             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 06/11/2025 | 124.42     | Call    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 06/11/2025 | 124.42     | Put     | Bond Future                 | 3510.8400                  | 3.5108               | 4223.8700 | 4.2239              | 20.309            | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 05/02/2026 |            |         | Bond Future                 | 120.7720                   | 120.7720             | 120.0325  | 120.0325            | 0.612             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 05/02/2026 | 122.82     | Call    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 05/02/2026 | 122.82     | Put     | Bond Future                 | 2047.9800                  | 2.0480               | 2787.4600 | 2.7875              | 36.108            | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 07/05/2026 |            |         | Bond Future                 | 123.0096                   | 123.0096             | 122.2437  | 122.2437            | 0.623             | 0.0000      | 0.0000     |
| 2025/06/06 | 2050             | 07/05/2026 | 124.07     | Call    | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 1060.4500                     | 1.0605                  | 1826.2600              | 1.8263               | 72.216      | 0.0000        |
| 2025/06/06 | 2050                | 06/08/2026 |             | Bond Future                    | 122.8075                      | 122.8075                | 122.0111               | 122.0111             | 0.649       | 0.0000        |
| 2025/06/06 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 462.4800                      | 0.4625                  | 1258.8900              | 1.2589               | 172.204     | 0.0000        |
| 2025/06/06 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | AL37                | 07/08/2025 |             | Index Future                   | 1146.4770                     | 1146.4770               | 1145.5010              | 1145.5010            | 0.085       | 0.0000        |
| 2025/06/06 | AL37                | 06/11/2025 |             | Index Future                   | 1168.0930                     | 1168.0930               | 1166.8970              | 1166.8970            | 0.102       | 0.0000        |
| 2025/06/06 | AL37                | 05/02/2026 |             | Index Future                   | 1189.8260                     | 1189.8260               | 1188.4830              | 1188.4830            | 0.113       | 0.0000        |
| 2025/06/06 | AL37                | 07/05/2026 |             | Index Future                   | 1211.6200                     | 1211.6200               | 1210.1260              | 1210.1260            | 0.123       | 0.0000        |
| 2025/06/06 | AL37                | 06/08/2026 |             | Index Future                   | 1233.3140                     | 1233.3140               | 1231.6390              | 1231.6390            | 0.136       | 0.0000        |
| 2025/06/06 | AL7T                | 07/08/2025 |             | Index Future                   | 1382.5550                     | 1382.5550               | 1381.1260              | 1381.1260            | 0.103       | 0.0000        |
| 2025/06/06 | AL7T                | 06/11/2025 |             | Index Future                   | 1408.6220                     | 1408.6220               | 1406.9230              | 1406.9230            | 0.121       | 0.0000        |
| 2025/06/06 | AL7T                | 05/02/2026 |             | Index Future                   | 1434.8310                     | 1434.8310               | 1432.9500              | 1432.9500            | 0.131       | 0.0000        |
| 2025/06/06 | AL7T                | 07/05/2026 |             | Index Future                   | 1461.1120                     | 1461.1120               | 1459.0450              | 1459.0450            | 0.141       | 0.0000        |
| 2025/06/06 | AL7T                | 06/08/2026 |             | Index Future                   | 1487.2730                     | 1487.2730               | 1484.9820              | 1484.9820            | 0.154       | 0.0000        |
| 2025/06/06 | ALBI                | 07/08/2025 |             | Index Future                   | 1177.0510                     | 1177.0510               | 1176.9160              | 1176.9160            | 0.011       | 0.0000        |
| 2025/06/06 | ALBI                | 06/11/2025 |             | Index Future                   | 1199.2430                     | 1199.2430               | 1198.8980              | 1198.8980            | 0.029       | 0.0000        |
| 2025/06/06 | ALBI                | 05/02/2026 |             | Index Future                   | 1221.5560                     | 1221.5560               | 1221.0770              | 1221.0770            | 0.039       | 0.0000        |
| 2025/06/06 | ALBI                | 07/05/2026 |             | Index Future                   | 1243.9300                     | 1243.9300               | 1243.3130              | 1243.3130            | 0.050       | 0.0000        |
| 2025/06/06 | ALBI                | 06/08/2026 |             | Index Future                   | 1266.2040                     | 1266.2040               | 1265.4160              | 1265.4160            | 0.062       | 0.0000        |
| 2025/06/06 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C030                | 31/01/2030 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C035                | 28/02/2035 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C038                | 31/01/2038 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C040                | 06/10/2015 |             | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C040                | 31/01/2040 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C044                | 31/01/2044 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/06/06 | C048                | 28/02/2048 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/06 | C050             | 31/12/2050 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C186             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     |
| 2025/06/06 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 07/08/2025 |            | Bond Future                 | 10.8191                    | 85.4414              | 10.8180             | 85.4465           | 0.010       | 0.0000     |
| 2025/06/06 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 11636.7700                 | 11.6368              | 11641.9200          | 11.6419           | 0.044       | 0.0000     |
| 2025/06/06 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 06/11/2025 |            | Bond Future                 | 10.9566                    | 83.2780              | 10.9587             | 83.2685           | 0.019       | 0.0000     |
| 2025/06/06 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 4627.7500                  | 4.6278               | 4618.2700           | 4.6183            | 0.205       | 0.0000     |
| 2025/06/06 | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 05/02/2026 |            | Bond Future                 | 11.1127                    | 84.8459              | 11.1168             | 84.8274           | 0.038       | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product           | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2025/06/06 | ES33             | 05/02/2026 | 11.49 Call        | Bond Future           |                     | 1650.4500                  | 1.6505         | 1631.9300    | 1.6319              | 1.122             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 05/02/2026 | 11.49 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 07/05/2026 |                   | Bond Future           |                     | 11.2798                    | 82.6217        | 11.2862      | 82.5942             | 0.057             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 07/05/2026 | 11.69 Call        | Bond Future           |                     | 1741.1600                  | 1.7412         | 1713.6300    | 1.7136              | 1.581             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 07/05/2026 | 11.69 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 06/08/2026 |                   | Bond Future           |                     | 11.4679                    | 84.1302        | 11.4772      | 84.0915             | 0.081             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 06/08/2026 | 12.02 Call        | Bond Future           |                     | 2261.5700                  | 2.2616         | 2222.8800    | 2.2229              | 1.711             | 0.0000      | 0.0000     |
| 2025/06/06 | ES33             | 06/08/2026 | 12.02 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/08/2025 |                   | Bond Future           |                     | 11.4957                    | 80.4727        | 11.5049      | 80.4168             | 0.080             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/08/2025 | 13.79 Call        | Bond Future           |                     | 12200.5000                 | 12.2005        | 12144.6300   | 12.1446             | 0.458             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/08/2025 | 13.79 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/11/2025 |                   | Bond Future           |                     | 11.6165                    | 77.7442        | 11.6284      | 77.6733             | 0.102             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/11/2025 | 12.39 Call        | Bond Future           |                     | 4410.3100                  | 4.4103         | 4339.4000    | 4.3394              | 1.608             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/11/2025 | 12.39 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 05/02/2026 |                   | Bond Future           |                     | 11.7457                    | 79.2073        | 11.7594      | 79.1267             | 0.117             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 05/02/2026 | 11.85 Call        | Bond Future           |                     | 607.5300                   | 0.6075         | 527.0200     | 0.5270              | 13.252            | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 05/02/2026 | 11.85 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/05/2026 |                   | Bond Future           |                     | 11.8867                    | 76.4086        | 11.9024      | 76.3184             | 0.132             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/05/2026 | 12.20 Call        | Bond Future           |                     | 1767.2200                  | 1.7672         | 1677.0200    | 1.6770              | 5.104             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 07/05/2026 | 12.20 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/08/2026 |                   | Bond Future           |                     | 12.0377                    | 77.8014        | 12.0558      | 77.6996             | 0.150             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/08/2026 | 12.65 Call        | Bond Future           |                     | 3327.0500                  | 3.3271         | 3225.3100    | 3.2253              | 3.058             | 0.0000      | 0.0000     |
| 2025/06/06 | ES42             | 06/08/2026 | 12.65 Put         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 07/08/2025 |                   | GOVI                  |                     | 1158.7260                  | 1158.7260      | 1158.5270    | 1158.5270           | 0.017             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 07/08/2025 | 1,011. Call<br>00 | GOVI                  |                     | 1477260.0000               | 147.7260       | 1475270.0000 | 147.5270            | 0.135             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 07/08/2025 | 1,011. Put<br>00  | GOVI                  |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 06/11/2025 |                   | GOVI                  |                     | 1180.5720                  | 1180.5720      | 1180.1660    | 1180.1660           | 0.034             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 06/11/2025 | 1,112. Call<br>00 | GOVI                  |                     | 685720.0000                | 68.5720        | 681660.0000  | 68.1660             | 0.592             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 06/11/2025 | 1,112. Put<br>00  | GOVI                  |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 05/02/2026 |                   | GOVI                  |                     | 1202.5380                  | 1202.5380      | 1201.9990    | 1201.9990           | 0.045             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 05/02/2026 | 1,150. Call<br>00 | GOVI                  |                     | 525380.0000                | 52.5380        | 519990.0000  | 51.9990             | 1.026             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 05/02/2026 | 1,150. Put<br>00  | GOVI                  |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 07/05/2026 |                   | GOVI                  |                     | 1224.5640                  | 1224.5640      | 1223.8870    | 1223.8870           | 0.055             | 0.0000      | 0.0000     |
| 2025/06/06 | GOVI             | 07/05/2026 | 1,177. Call<br>00 | GOVI                  |                     | 475640.0000                | 47.5640        | 468870.0000  | 46.8870             | 1.423             | 0.0000      | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/06/06 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | GOVI             | 06/08/2026 |                | GOVI                        | 1246.4900                  | 1246.4900             | 1245.6450            | 1245.6450         | 0.068        | 0.0000      | 0.0000 |
| 2025/06/06 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 574900.0000                | 57.4900               | 566450.0000          | 56.6450           | 1.470        | 0.0000      | 0.0000 |
| 2025/06/06 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IGOV             | 07/08/2025 |                | Index Future                | 381.1330                   | 381.1330              | 380.7570             | 380.7570          | 0.099        | 0.0000      | 0.0000 |
| 2025/06/06 | IGOV             | 06/11/2025 |                | Index Future                | 388.4110                   | 388.4110              | 387.9610             | 387.9610          | 0.116        | 0.0000      | 0.0000 |
| 2025/06/06 | IGOV             | 05/02/2026 |                | Index Future                | 395.7290                   | 395.7290              | 395.2290             | 395.2290          | 0.126        | 0.0000      | 0.0000 |
| 2025/06/06 | IGOV             | 07/05/2026 |                | Index Future                | 403.0660                   | 403.0660              | 402.5150             | 402.5150          | 0.137        | 0.0000      | 0.0000 |
| 2025/06/06 | IGOV             | 06/08/2026 |                | Index Future                | 410.3710                   | 410.3710              | 409.7580             | 409.7580          | 0.149        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 17/12/2025 |                | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 16/03/2026 |                | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 15/06/2026 |                | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 21/09/2026 |                | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 21/12/2026 |                | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 15/03/2027 |                | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 21/06/2027 |                | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 20/09/2027 |                | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 20/12/2027 |                | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 22/03/2028 |                | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 20/06/2028 |                | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | IS10             | 19/09/2028 |                | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | J186             | 21/12/2026 |                | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | JBAF             | 18/06/2025 |                | Jibar Tradeable Future      | 8.2950                     | 91.7050               | 8.2950               | 91.7050           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | JBAF             | 17/09/2025 |                | Jibar Tradeable Future      | 8.3400                     | 91.6600               | 8.3400               | 91.6600           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | JBAF             | 17/12/2025 |                | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | JBAF             | 18/03/2026 |                | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | JBAF             | 17/06/2026 |                | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/06 | R033             | 07/08/2025 |                | Bond Future                 | 9.5459                     | 106.0609              | 9.5711               | 105.9244          | 0.264        | 0.0000      | 0.0000 |
| 2025/06/06 | R033             | 07/08/2025 | 10.33 Call     | Bond Future                 | 4294.0400                  | 4.2940                | 4221.3900            | 4.2214            | 1.692        | 0.0000      | 0.0000 |
| 2025/06/06 | R033             | 07/08/2025 | 10.33 Put      | Bond Future                 | 155.7300                   | 0.1557                | 219.5700             | 0.2196            | 40.994       | 0.0000      | 0.0000 |
| 2025/06/06 | R033             | 06/11/2025 |                | Bond Future                 | 9.6376                     | 103.0169              | 9.6675               | 102.8596          | 0.311        | 0.0000      | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/06 | R033                | 06/11/2025 | 10.33 Call | Bond Future                    | 4203.0600                     | 4.2031                  | 4117.4700              | 4.1175               | 2.036       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 06/11/2025 | 10.33 Put  | Bond Future                    | 641.5800                      | 0.6416                  | 713.3600               | 0.7134               | 11.188      | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 05/02/2026 |            | Bond Future                    | 9.7426                        | 104.9322                | 9.7762                 | 104.7609             | 0.345       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 05/02/2026 | 10.49 Call | Bond Future                    | 4666.6700                     | 4.6667                  | 4652.8100              | 4.6528               | 0.297       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 05/02/2026 | 10.49 Put  | Bond Future                    | 944.2900                      | 0.9443                  | 1101.6800              | 1.1017               | 16.668      | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 07/05/2026 |            | Bond Future                    | 9.8614                        | 101.8072                | 9.8990                 | 101.6221             | 0.381       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 07/05/2026 | 10.38 Call | Bond Future                    | 4134.2700                     | 4.1343                  | 4148.0400              | 4.1480               | 0.333       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 07/05/2026 | 10.38 Put  | Bond Future                    | 1615.2800                     | 1.6153                  | 1814.1800              | 1.8142               | 12.314      | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 06/08/2026 |            | Bond Future                    | 9.9988                        | 103.6428                | 10.0412                | 103.4411             | 0.423       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 06/08/2026 | 10.25 Call | Bond Future                    | 3513.8900                     | 3.5139                  | 3548.7000              | 3.5487               | 0.991       | 0.0000        | 0.0000 |
| 2025/06/06 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 2325.3900                     | 2.3254                  | 2561.8300              | 2.5618               | 10.168      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.90 Call | Bond Future                    | 4637.4500                     | 4.6375                  | 4524.7000              | 4.5247               | 2.431       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.90 Put  | Bond Future                    | 172.5100                      | 0.1725                  | 232.3400               | 0.2323               | 34.682      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.40 Call | Bond Future                    | 2351.6900                     | 2.3517                  | 2307.4800              | 2.3075               | 1.880       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.40 Put  | Bond Future                    | 628.1700                      | 0.6282                  | 756.5400               | 0.7565               | 20.436      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 11.30 Call | Bond Future                    | 6634.0300                     | 6.6340                  | 6488.1900              | 6.4882               | 2.198       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 11.30 Put  | Bond Future                    | 55.4900                       | 0.0555                  | 82.2300                | 0.0822               | 48.189      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.08 Put  | Bond Future                    | 1297.8500                     | 1.2979                  | 1469.8600              | 1.4699               | 13.253      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.08 Call | Bond Future                    | 1206.6600                     | 1.2067                  | 1206.0900              | 1.2061               | 0.047       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.58 Put  | Bond Future                    | 402.2200                      | 0.4022                  | 503.7400               | 0.5037               | 25.240      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 10.58 Call | Bond Future                    | 3125.6700                     | 3.1257                  | 3054.6100              | 3.0546               | 2.273       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 11.34 Call | Bond Future                    | 6835.4900                     | 6.8355                  | 6687.4600              | 6.6875               | 2.166       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 11.34 Put  | Bond Future                    | 49.3700                       | 0.0494                  | 73.9200                | 0.0739               | 49.727      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 |            | Bond Future                    | 10.0959                       | 96.5964                 | 10.1260                | 96.4238              | 0.298       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 12.65 Call | Bond Future                    | 13225.0300                    | 13.2250                 | 13052.6500             | 13.0527              | 1.303       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 07/08/2025 | 12.65 Put  | Bond Future                    | 0.3600                        | 0.0004                  | 0.5600                 | 0.0006               | 55.556      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 |            | Bond Future                    | 10.1972                       | 93.9137                 | 10.2316                | 93.7213              | 0.337       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 5874.6300                     | 5.8746                  | 5742.8700              | 5.7429               | 2.243       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 471.9500                      | 0.4720                  | 532.5200               | 0.5325               | 12.834      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 2301.4900                     | 2.3015                  | 2456.3300              | 2.4563               | 6.728       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 1641.0100                     | 1.6410                  | 1603.5200              | 1.6035               | 2.285       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 1173.3700                     | 1.1734                  | 1283.5400              | 1.2835               | 9.389       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 3287.3400                     | 3.2873                  | 3205.1800              | 3.2052               | 2.499       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 8018.1000                     | 8.0181                  | 7860.7600              | 7.8608               | 1.962       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 228.9600                      | 0.2290                  | 263.9500               | 0.2640               | 15.282      | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 2843.2400                     | 2.8432                  | 3010.2000              | 3.0102               | 5.872       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 1213.5900                     | 1.2136                  | 1188.2200              | 1.1882               | 2.090       | 0.0000        | 0.0000 |
| 2025/06/06 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 1486.7900                     | 1.4868                  | 1612.4900              | 1.6125               | 8.454       | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 2669.9900                     | 2.6700                  | 2603.3600  | 2.6034                 | 2.496                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 6913.6600                     | 6.9137                  | 6767.8600  | 6.7679                 | 2.109                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 331.9400                      | 0.3319                  | 378.4700   | 0.3785                 | 14.018               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 9317.1600                     | 9.3172                  | 9149.4400  | 9.1494                 | 1.800                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 148.2300                      | 0.1482                  | 172.8400   | 0.1728                 | 16.603               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 7005.0400                     | 7.0050                  | 6858.3000  | 6.8583                 | 2.095                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.45 Put  | Bond Future                    | 321.8200                      | 0.3218                  | 367.4100   | 0.3674                 | 14.166               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.95 Put  | Bond Future                    | 687.1300                      | 0.6871                  | 765.9400   | 0.7659                 | 11.469               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.95 Call | Bond Future                    | 4783.3900                     | 4.7834                  | 4669.8700  | 4.6699                 | 2.373                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 1426.6600                     | 1.4267                  | 1549.6100  | 1.5496                 | 8.618                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 2775.0500                     | 2.7751                  | 2705.6700  | 2.7057                 | 2.500                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 697.2800                      | 0.6973                  | 776.8600   | 0.7769                 | 11.413               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 4740.7400                     | 4.7407                  | 4627.9900  | 4.6280                 | 2.378                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 9502.8700                     | 9.5029                  | 9333.8700  | 9.3339                 | 1.778                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 139.3200                      | 0.1393                  | 162.6500   | 0.1627                 | 16.746               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.50 Call | Bond Future                    | 3042.6200                     | 3.0426                  | 2915.1100  | 2.9151                 | 4.191                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.50 Put  | Bond Future                    | 1365.0700                     | 1.3651                  | 1429.8900  | 1.4299                 | 4.748                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.15 Call | Bond Future                    | 1894.5900                     | 1.8946                  | 1795.2700  | 1.7953                 | 5.242                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.15 Put  | Bond Future                    | 2159.8600                     | 2.1599                  | 2252.8700  | 2.2529                 | 4.306                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 9.77 Put   | Bond Future                    | 3404.3200                     | 3.4043                  | 3531.4100  | 3.5314                 | 3.733                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 9.77 Call  | Bond Future                    | 966.4300                      | 0.9664                  | 901.1900   | 0.9012                 | 6.751                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.68 Call | Bond Future                    | 3673.5300                     | 3.6735                  | 3582.4500  | 3.5825                 | 2.479                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/11/2025 | 10.68 Put  | Bond Future                    | 1017.9700                     | 1.0180                  | 1119.2200  | 1.1192                 | 9.946                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 11.00 Put  | Bond Future                    | 1173.8300                     | 1.1738                  | 1363.4600  | 1.3635                 | 16.155               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 11.00 Call | Bond Future                    | 4836.4900                     | 4.8365                  | 4820.2600  | 4.8203                 | 0.336                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.44 Put  | Bond Future                    | 2144.2500                     | 2.1443                  | 2386.3800  | 2.3864                 | 11.292               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.44 Call | Bond Future                    | 2840.4600                     | 2.8405                  | 2876.7300  | 2.8767                 | 1.277                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.94 Put  | Bond Future                    | 1253.6800                     | 1.2537                  | 1449.6500  | 1.4497                 | 15.632               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.94 Call | Bond Future                    | 4604.7200                     | 4.6047                  | 4594.8300  | 4.5948                 | 0.215                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 12.44 Call | Bond Future                    | 10935.0300                    | 10.9350                 | 10767.3200 | 10.7673                | 1.534                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 12.44 Put  | Bond Future                    | 215.8800                      | 0.2159                  | 254.0300   | 0.2540                 | 17.672               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 |            | Bond Future                    | 10.3121                       | 95.6601                 | 10.3498    | 95.4542                | 0.365                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.79 Call | Bond Future                    | 4041.5300                     | 4.0415                  | 4047.3100  | 4.0473                 | 0.143                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 05/02/2026 | 10.79 Put  | Bond Future                    | 1475.9900                     | 1.4760                  | 1687.6300  | 1.6876                 | 14.339               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 07/05/2026 |            | Bond Future                    | 10.4322                       | 92.9056                 | 10.4734    | 92.6863                | 0.395                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 4241.5700                     | 4.2416                  | 4262.8700  | 4.2629                 | 0.502                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 07/05/2026 | 10.86 Put  | Bond Future                    | 1996.2600                     | 1.9963                  | 2236.8800  | 2.2369                 | 12.054               | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/08/2026 |            | Bond Future                    | 10.5694                       | 94.5818                 | 10.6148    | 94.3465                | 0.429                | 0.0000      | 0.0000        |
| 2025/06/06 | R035                | 06/08/2026 | 11.06 Call | Bond Future                    | 4788.1800                     | 4.7882                  | 4727.3500  | 4.7274                 | 1.270                | 0.0000      | 0.0000        |

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|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/06 | R035                | 06/08/2026 | 11.06 Put  | Bond Future                    | 2287.1300                     | 2.2871                  | 2461.5800              | 2.4616               | 7.627       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/08/2025 |            | Bond Future                    | 10.7008                       | 105.1454                | 10.6999                | 105.1519             | 0.009       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/08/2025 | 11.24 Call | Bond Future                    | 4004.7000                     | 4.0047                  | 4062.8800              | 4.0629               | 1.453       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/08/2025 | 11.24 Put  | Bond Future                    | 379.9300                      | 0.3799                  | 431.6200               | 0.4316               | 13.605      | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 |            | Bond Future                    | 10.8137                       | 101.6428                | 10.8154                | 101.6313             | 0.016       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 11.24 Call | Bond Future                    | 4126.0000                     | 4.1260                  | 4237.4000              | 4.2374               | 2.700       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 11.24 Put  | Bond Future                    | 1302.6000                     | 1.3026                  | 1425.5600              | 1.4256               | 9.440       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 12.33 Call | Bond Future                    | 9795.4200                     | 9.7954                  | 9832.6400              | 9.8326               | 0.380       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 12.33 Put  | Bond Future                    | 259.5900                      | 0.2596                  | 308.3700               | 0.3084               | 18.791      | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 10.98 Put  | Bond Future                    | 1876.0200                     | 1.8760                  | 2009.0000              | 2.0090               | 7.088       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/11/2025 | 10.98 Call | Bond Future                    | 2991.5100                     | 2.9915                  | 3112.9300              | 3.1129               | 4.059       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 05/02/2026 |            | Bond Future                    | 10.9372                       | 103.5323                | 10.9406                | 103.5097             | 0.031       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 05/02/2026 | 11.44 Call | Bond Future                    | 4985.1600                     | 4.9852                  | 5110.5600              | 5.1106               | 2.515       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 05/02/2026 | 11.44 Put  | Bond Future                    | 1738.0900                     | 1.7381                  | 1886.1100              | 1.8861               | 8.516       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/05/2026 |            | Bond Future                    | 11.0715                       | 99.9402                 | 11.0767                | 99.9066              | 0.047       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/05/2026 | 11.40 Call | Bond Future                    | 4793.2500                     | 4.7933                  | 4920.7900              | 4.9208               | 2.661       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 07/05/2026 | 11.40 Put  | Bond Future                    | 2702.2800                     | 2.7023                  | 2863.4300              | 2.8634               | 5.963       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/08/2026 |            | Bond Future                    | 11.2199                       | 101.7414                | 11.2274                | 101.6942             | 0.067       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/08/2026 | 11.77 Call | Bond Future                    | 6056.1800                     | 6.0562                  | 6181.2300              | 6.1812               | 2.065       | 0.0000        | 0.0000 |
| 2025/06/06 | R038                | 06/08/2026 | 11.77 Put  | Bond Future                    | 2671.7300                     | 2.6717                  | 2843.9700              | 2.8440               | 6.447       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/08/2025 |            | Bond Future                    | 11.1654                       | 108.1369                | 11.1389                | 108.3710             | 0.238       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/08/2025 | 13.17 Call | Bond Future                    | 15312.3300                    | 15.3123                 | 15546.1500             | 15.5462              | 1.527       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/08/2025 | 13.17 Put  | Bond Future                    | 9.5100                        | 0.0095                  | 9.1900                 | 0.0092               | 3.365       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/11/2025 |            | Bond Future                    | 11.2693                       | 104.3124                | 11.2440                | 104.5323             | 0.225       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/11/2025 | 11.76 Call | Bond Future                    | 5675.9600                     | 5.6760                  | 5984.4800              | 5.9845               | 5.436       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/11/2025 | 11.76 Put  | Bond Future                    | 1577.8100                     | 1.5778                  | 1666.4500              | 1.6665               | 5.618       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 05/02/2026 |            | Bond Future                    | 11.3812                       | 106.2516                | 11.3562                | 106.4644             | 0.219       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 05/02/2026 | 11.49 Call | Bond Future                    | 4483.7700                     | 4.4838                  | 4810.3500              | 4.8104               | 7.284       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 05/02/2026 | 11.49 Put  | Bond Future                    | 3565.9500                     | 3.5660                  | 3679.7700              | 3.6798               | 3.192       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/05/2026 |            | Bond Future                    | 11.5008                       | 102.3319                | 11.4762                | 102.5377             | 0.214       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/05/2026 | 11.69 Call | Bond Future                    | 5507.7200                     | 5.5077                  | 5837.1000              | 5.8371               | 5.980       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 07/05/2026 | 11.69 Put  | Bond Future                    | 3950.9500                     | 3.9510                  | 4074.5600              | 4.0746               | 3.129       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/08/2026 |            | Bond Future                    | 11.6309                       | 104.1758                | 11.6069                | 104.3720             | 0.206       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/08/2026 | 12.28 Call | Bond Future                    | 8421.1700                     | 8.4212                  | 8767.0100              | 8.7670               | 4.107       | 0.0000        | 0.0000 |
| 2025/06/06 | R053                | 06/08/2026 | 12.28 Put  | Bond Future                    | 3356.6300                     | 3.3566                  | 3506.2900              | 3.5063               | 4.459       | 0.0000        | 0.0000 |
| 2025/06/06 | R186                | 07/08/2025 |            | Bond Future                    | 7.8624                        | 104.8066                | 7.8798                 | 104.7840             | 0.222       | 0.0000        | 0.0000 |
| 2025/06/06 | R186                | 07/08/2025 | 9.68 Call  | Bond Future                    | 2319.5900                     | 2.3196                  | 2297.1100              | 2.2971               | 0.969       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/06/06 | R186                | 07/08/2025 | 9.68 Put    | Bond Future                    | 0.1100                        | 0.0001                  | 0.2100     | 0.0002                 | 90.909               | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/08/2025 | 10.25 Call  | Bond Future                    | 3031.8400                     | 3.0318                  | 3009.2600  | 3.0093                 | 0.745                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/08/2025 | 10.25 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/08/2025 | 9.22 Put    | Bond Future                    | 0.6500                        | 0.0007                  | 1.1700     | 0.0012                 | 80.000               | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/08/2025 | 9.22 Call   | Bond Future                    | 1740.0600                     | 1.7401                  | 1718.0000  | 1.7180                 | 1.268                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/11/2025 |             | Bond Future                    | 7.9122                        | 106.7826                | 7.9510     | 106.7412               | 0.491                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/11/2025 | 8.13 Call   | Bond Future                    | 396.3400                      | 0.3963                  | 369.6200   | 0.3696                 | 6.742                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/11/2025 | 8.13 Put    | Bond Future                    | 164.6700                      | 0.1647                  | 179.3200   | 0.1793                 | 8.897                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 05/02/2026 |             | Bond Future                    | 8.0307                        | 103.4633                | 8.0946     | 103.4102               | 0.795                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 05/02/2026 | 8.43 Call   | Bond Future                    | 489.2600                      | 0.4893                  | 475.7000   | 0.4757                 | 2.772                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 05/02/2026 | 8.43 Put    | Bond Future                    | 158.3900                      | 0.1584                  | 197.8800   | 0.1979                 | 24.932               | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/05/2026 |             | Bond Future                    | 8.3092                        | 105.3549                | 8.4186     | 105.2902               | 1.317                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/05/2026 | 8.69 Call   | Bond Future                    | 402.1200                      | 0.4021                  | 364.9000   | 0.3649                 | 9.256                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 07/05/2026 | 8.69 Put    | Bond Future                    | 177.1700                      | 0.1772                  | 204.6700   | 0.2047                 | 15.522               | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/08/2026 |             | Bond Future                    | 9.0165                        | 101.9508                | 9.2394     | 101.8719               | 2.472                | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 105.6100                      | 0.1056                  | 89.3000    | 0.0893                 | 15.444               | 0.0000      | 0.0000        |
| 2025/06/06 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 264.1100                      | 0.2641                  | 326.7300   | 0.3267                 | 23.710               | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/08/2025 |             | Bond Future                    | 269.4483                      | 269.4483                | 268.8827   | 268.8827               | 0.210                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/08/2025 | 271.60 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/08/2025 | 271.60 Put  | Bond Future                    | 2151.7200                     | 2.1517                  | 2717.3000  | 2.7173                 | 26.285               | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/11/2025 |             | Bond Future                    | 274.5938                      | 274.5938                | 273.9701   | 273.9701               | 0.227                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/11/2025 | 275.64 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/11/2025 | 275.64 Put  | Bond Future                    | 1046.2300                     | 1.0462                  | 1669.9200  | 1.6699                 | 59.613               | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 05/02/2026 |             | Bond Future                    | 274.4267                      | 274.4267                | 273.7619   | 273.7619               | 0.242                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 3393.3400                     | 3.3933                  | 4058.1400  | 4.0581                 | 19.591               | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/05/2026 |             | Bond Future                    | 279.5119                      | 279.5119                | 278.8059   | 278.8059               | 0.253                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 1961.8500                     | 1.9619                  | 1255.8700  | 1.2559                 | 35.985               | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/08/2026 |             | Bond Future                    | 279.2021                      | 279.2021                | 278.4456   | 278.4456               | 0.271                | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 342.0500                      | 0.3421                  | 0.0000     | 0.0000                 | (100.000)            | 0.0000      | 0.0000        |
| 2025/06/06 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 414.4100   | 0.4144                 | 100.000              | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 07/08/2025 |             | Bond Future                    | 10.3805                       | 76.0468                 | 10.3950    | 75.9711                | 0.141                | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 07/08/2025 | 12.68 Call  | Bond Future                    | 10769.4000                    | 10.7694                 | 10693.8000 | 10.6938                | 0.702                | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 07/08/2025 | 12.68 Put   | Bond Future                    | 0.8300                        | 0.0008                  | 0.9800     | 0.0010                 | 18.072               | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 06/11/2025 |             | Bond Future                    | 10.4779                       | 74.3283                 | 10.4957    | 74.2379                | 0.169                | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 06/11/2025 | 11.27 Call  | Bond Future                    | 4510.0800                     | 4.5101                  | 4508.7700  | 4.5088                 | 0.029                | 0.0000      | 0.0000        |
| 2025/06/06 | R209                | 06/11/2025 | 11.27 Put   | Bond Future                    | 611.0100                      | 0.6110                  | 700.0700   | 0.7001                 | 14.576               | 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 |
|------------|------------------|------------|-------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/06 | R209             | 05/02/2026 |             | Bond Future | 10.5854                     | 75.7103                    | 10.6054              | 75.6104             | 0.189             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 05/02/2026 | 10.93 Call  | Bond Future | 3294.3400                   | 3.2943                     | 3344.6800            | 3.3447              | 1.528             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 05/02/2026 | 10.93 Put   | Bond Future | 1595.8500                   | 1.5959                     | 1746.1400            | 1.7461              | 9.418             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 07/05/2026 |             | Bond Future | 10.7025                     | 73.9434                    | 10.7249              | 73.8338             | 0.209             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 07/05/2026 | 11.07 Call  | Bond Future | 3763.7100                   | 3.7637                     | 3813.9800            | 3.8140              | 1.336             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 07/05/2026 | 11.07 Put   | Bond Future | 1990.1400                   | 1.9901                     | 2150.0000            | 2.1500              | 8.033             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 06/08/2026 |             | Bond Future | 10.8330                     | 75.2773                    | 10.8582              | 75.1562             | 0.233             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 06/08/2026 | 11.39 Call  | Bond Future | 4680.5500                   | 4.6806                     | 4656.5300            | 4.6565              | 0.513             | 0.0000      | 0.0000     |
| 2025/06/06 | R209             | 06/08/2026 | 11.39 Put   | Bond Future | 2069.7400                   | 2.0697                     | 2166.8100            | 2.1668              | 4.690             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/08/2025 |             | Bond Future | 248.8873                    | 248.8873                   | 249.1264             | 249.1264            | 0.096             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/08/2025 | 248.44 Call | Bond Future | 447.3000                    | 0.4473                     | 686.4200             | 0.6864              | 53.459            | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/08/2025 | 248.44 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/11/2025 |             | Bond Future | 250.2140                    | 250.2140                   | 250.4139             | 250.4139            | 0.080             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/11/2025 | 252.14 Call | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/11/2025 | 252.14 Put  | Bond Future | 1926.0000                   | 1.9260                     | 1726.1300            | 1.7261              | 10.377            | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 05/02/2026 |             | Bond Future | 254.9269                    | 254.9269                   | 255.1039             | 255.1039            | 0.069             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 05/02/2026 | 253.10 Call | Bond Future | 1826.9300                   | 1.8269                     | 2003.9000            | 2.0039              | 9.687             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 05/02/2026 | 253.10 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/05/2026 |             | Bond Future | 256.1700                    | 256.1700                   | 256.3226             | 256.3226            | 0.060             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/05/2026 | 255.40 Call | Bond Future | 770.0300                    | 0.7700                     | 922.6400             | 0.9226              | 19.819            | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 07/05/2026 | 255.40 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/08/2026 |             | Bond Future | 260.8582                    | 260.8582                   | 260.9805             | 260.9805            | 0.047             | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/08/2026 | 259.84 Call | Bond Future | 1018.2100                   | 1.0182                     | 1140.5300            | 1.1405              | 12.013            | 0.0000      | 0.0000     |
| 2025/06/06 | R210             | 06/08/2026 | 259.84 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/08/2025 |             | Bond Future | 9.0260                      | 94.4348                    | 9.0464               | 94.3522             | 0.226             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/08/2025 | 11.66 Call  | Bond Future | 9967.7900                   | 9.9678                     | 9885.2200            | 9.8852              | 0.828             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/08/2025 | 11.66 Put   | Bond Future | 0.0600                      | 0.0001                     | 0.1100               | 0.0001              | 83.333            | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 06/11/2025 |             | Bond Future | 9.1081                      | 92.6629                    | 9.1338               | 92.5624             | 0.282             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 06/11/2025 | 10.05 Call  | Bond Future | 3904.9700                   | 3.9050                     | 3847.6100            | 3.8476              | 1.469             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 06/11/2025 | 10.05 Put   | Bond Future | 311.7200                    | 0.3117                     | 354.8100             | 0.3548              | 13.823            | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 05/02/2026 |             | Bond Future | 9.2078                      | 94.3862                    | 9.2377               | 94.2740             | 0.325             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 05/02/2026 | 9.89 Call   | Bond Future | 3289.2000                   | 3.2892                     | 3252.5200            | 3.2525              | 1.115             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 05/02/2026 | 9.89 Put    | Bond Future | 773.2300                    | 0.7732                     | 848.7100             | 0.8487              | 9.762             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/05/2026 |             | Bond Future | 9.3172                      | 92.5605                    | 9.3517               | 92.4367             | 0.370             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/05/2026 | 9.80 Call   | Bond Future | 2879.2500                   | 2.8793                     | 2862.9800            | 2.8630              | 0.565             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 07/05/2026 | 9.80 Put    | Bond Future | 1163.5300                   | 1.1635                     | 1271.0800            | 1.2711              | 9.243             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 06/08/2026 |             | Bond Future | 9.4510                      | 94.2316                    | 9.4913               | 94.0936             | 0.426             | 0.0000      | 0.0000     |
| 2025/06/06 | R213             | 06/08/2026 | 9.69 Call   | Bond Future | 2491.3600                   | 2.4914                     | 2488.2400            | 2.4882              | 0.125             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/06 | R213             | 06/08/2026 | 9.69 Put   | Bond Future                 | 1675.8900                  | 1.6759               | 1810.7900           | 1.8108            | 8.049       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/08/2025 |            | Bond Future                 | 10.9112                    | 70.2255              | 10.9103             | 70.2301           | 0.008       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/08/2025 | 12.97 Call | Bond Future                 | 10141.8500                 | 10.1419              | 10146.7800          | 10.1468           | 0.049       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/08/2025 | 12.97 Put  | Bond Future                 | 3.3700                     | 0.0034               | 3.6900              | 0.0037            | 9.496       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/11/2025 |            | Bond Future                 | 11.0109                    | 68.2509              | 11.0123             | 68.2435           | 0.012       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/11/2025 | 11.64 Call | Bond Future                 | 4112.8300                  | 4.1128               | 4190.2100           | 4.1902            | 1.881       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/11/2025 | 11.64 Put  | Bond Future                 | 794.2800                   | 0.7943               | 879.0000            | 0.8790            | 10.666      | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 05/02/2026 |            | Bond Future                 | 11.1206                    | 69.5200              | 11.1233             | 69.5053           | 0.025       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 05/02/2026 | 11.26 Call | Bond Future                 | 2824.5300                  | 2.8245               | 3010.6800           | 3.0107            | 6.590       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 05/02/2026 | 11.26 Put  | Bond Future                 | 2079.6300                  | 2.0796               | 2280.4900           | 2.2805            | 9.658       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/05/2026 |            | Bond Future                 | 11.2327                    | 67.4928              | 11.2369             | 67.4707           | 0.037       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/05/2026 | 11.53 Call | Bond Future                 | 3793.6500                  | 3.7937               | 3898.4700           | 3.8985            | 2.763       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 07/05/2026 | 11.53 Put  | Bond Future                 | 2244.3000                  | 2.2443               | 2371.1800           | 2.3712            | 5.653       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/08/2026 |            | Bond Future                 | 11.3569                    | 68.7105              | 11.3629             | 68.6793           | 0.053       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/08/2026 | 11.97 Call | Bond Future                 | 5136.8900                  | 5.1369               | 5316.1400           | 5.3161            | 3.489       | 0.0000     | 0.0000 |
| 2025/06/06 | R214             | 06/08/2026 | 11.97 Put  | Bond Future                 | 2052.2600                  | 2.0523               | 2262.6600           | 2.2627            | 10.252      | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/08/2025 |            | Bond Future                 | 11.2671                    | 83.4580              | 11.2457             | 83.6021           | 0.190       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/08/2025 | 13.21 Call | Bond Future                 | 11432.9900                 | 11.4330              | 11577.2300          | 11.5772           | 1.262       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/08/2025 | 13.21 Put  | Bond Future                 | 8.9800                     | 0.0090               | 9.1800              | 0.0092            | 2.227       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/11/2025 |            | Bond Future                 | 11.3751                    | 80.5911              | 11.3551             | 80.7235           | 0.176       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/11/2025 | 11.74 Call | Bond Future                 | 3750.9100                  | 3.7509               | 3962.9800           | 3.9630            | 5.654       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/11/2025 | 11.74 Put  | Bond Future                 | 1402.0900                  | 1.4021               | 1481.7600           | 1.4818            | 5.682       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 05/02/2026 |            | Bond Future                 | 11.4935                    | 82.0896              | 11.4741             | 82.2159           | 0.169       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 05/02/2026 | 11.46 Call | Bond Future                 | 2886.6000                  | 2.8866               | 3107.5800           | 3.1076            | 7.655       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 05/02/2026 | 11.46 Put  | Bond Future                 | 3104.5400                  | 3.1045               | 3199.2200           | 3.1992            | 3.050       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/05/2026 |            | Bond Future                 | 11.6141                    | 79.1500              | 11.5952             | 79.2704           | 0.162       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/05/2026 | 11.72 Call | Bond Future                 | 3884.1400                  | 3.8841               | 4199.0500           | 4.1991            | 8.108       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 07/05/2026 | 11.72 Put  | Bond Future                 | 3214.4200                  | 3.2144               | 3408.9800           | 3.4090            | 6.053       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/08/2026 |            | Bond Future                 | 11.7471                    | 80.5773              | 11.7292             | 80.6896           | 0.153       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/08/2026 | 12.37 Call | Bond Future                 | 6314.0600                  | 6.3141               | 6552.1600           | 6.5522            | 3.771       | 0.0000     | 0.0000 |
| 2025/06/06 | R248             | 06/08/2026 | 12.37 Put  | Bond Future                 | 2585.9400                  | 2.5859               | 2711.7600           | 2.7118            | 4.866       | 0.0000     | 0.0000 |
| 2025/06/06 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/06 | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/06 | X213             | 28/02/2031 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/06 | X214             | 28/02/2041 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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