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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2025 TO 18/06/2025

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/18 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 07/08/2025 |             | Bond Future                 | 138.4996                   | 138.4996             | 138.5459            | 0.033             | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 1089.6100                  | 1.0896               | 1135.9100           | 4.249             | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 06/11/2025 |             | Bond Future                 | 139.6973                   | 139.6973             | 139.7455            | 0.034             | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/06/18 | 2029             | 06/11/2025 | 139.79 Put  | Bond Future                 | 92.6700                    | 0.0927               | 44.5100             | 51.969            | 0.0000      | 0.0000     |

Open Interest

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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 |        |
|------------|------------------|------------|-------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/18 | 2029             | 05/02/2026 |             |         | Bond Future                 | 142.3489                   | 142.3489             | 142.3988            | 142.3988          | 0.035       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 05/02/2026 | 140.11 Call |         | Bond Future                 | 2238.8900                  | 2.2389               | 2288.8300           | 2.2888            | 2.231       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 05/02/2026 | 140.11 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 07/05/2026 |             |         | Bond Future                 | 143.5597                   | 143.5597             | 143.6126            | 143.6126          | 0.037       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 07/05/2026 | 141.82 Call |         | Bond Future                 | 1739.6500                  | 1.7397               | 1792.6400           | 1.7926            | 3.046       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 07/05/2026 | 141.82 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 06/08/2026 |             |         | Bond Future                 | 146.2217                   | 146.2217             | 146.2770            | 146.2770          | 0.038       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 06/08/2026 | 144.10 Call |         | Bond Future                 | 2121.6500                  | 2.1217               | 2177.0200           | 2.1770            | 2.610       | 0.0000     | 0.0000 |
| 2025/06/18 | 2029             | 06/08/2026 | 144.10 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 8.72 Put    |         | Bond Future                 | 579.2500                   | 0.5793               | 551.9400            | 0.5519            | 4.715       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 8.72 Call   |         | Bond Future                 | 781.4900                   | 0.7815               | 800.8900            | 0.8009            | 2.482       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 9.22 Put    |         | Bond Future                 | 133.2600                   | 0.1333               | 122.9200            | 0.1229            | 7.759       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 9.22 Call   |         | Bond Future                 | 2104.2200                  | 2.1042               | 2140.5900           | 2.1406            | 1.728       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 9.81 Call   |         | Bond Future                 | 4024.6900                  | 4.0247               | 4069.3900           | 4.0694            | 1.111       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 9.81 Put    |         | Bond Future                 | 17.1200                    | 0.0171               | 15.1100             | 0.0151            | 11.741      | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 12.12 Call  |         | Bond Future                 | 11484.5200                 | 11.4845              | 11531.2300          | 11.5312           | 0.407       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 12.12 Put   |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 10.48 Put   |         | Bond Future                 | 1.3600                     | 0.0014               | 1.1400              | 0.0011            | 16.176      | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 10.48 Call  |         | Bond Future                 | 6257.3400                  | 6.2573               | 6303.8300           | 6.3038            | 0.743       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 |             |         | Bond Future                 | 8.6635                     | 97.8403              | 8.6505              | 97.8870           | 0.150       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 11.11 Call  |         | Bond Future                 | 8309.7200                  | 8.3097               | 8356.4200           | 8.3564            | 0.562       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/08/2025 | 11.11 Put   |         | Bond Future                 | 0.0300                     | 0.0000               | 0.0200              | 0.0000            | 33.333      | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 |             |         | Bond Future                 | 8.7324                     | 99.6783              | 8.7184              | 99.7262           | 0.160       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 9.54 Call   |         | Bond Future                 | 2998.1300                  | 2.9981               | 3035.0100           | 3.0350            | 1.230       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 9.54 Put    |         | Bond Future                 | 286.9000                   | 0.2869               | 275.9200            | 0.2759            | 3.827       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 8.72 Put    |         | Bond Future                 | 1097.2300                  | 1.0972               | 1069.6300           | 1.0696            | 2.515       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 8.72 Call   |         | Bond Future                 | 1054.8700                  | 1.0549               | 1075.1300           | 1.0751            | 1.921       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 9.22 Put    |         | Bond Future                 | 497.8000                   | 0.4978               | 481.3300            | 0.4813            | 3.309       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 9.22 Call   |         | Bond Future                 | 2145.9600                  | 2.1460               | 2177.3500           | 2.1774            | 1.463       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 10.08 Call  |         | Bond Future                 | 4581.0400                  | 4.5810               | 4623.8200           | 4.6238            | 0.934       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/11/2025 | 10.08 Put   |         | Bond Future                 | 108.5300                   | 0.1085               | 103.4500            | 0.1035            | 4.681       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 05/02/2026 |             |         | Bond Future                 | 8.8137                     | 97.5384              | 8.7984              | 97.5878           | 0.173       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 05/02/2026 | 9.49 Call   |         | Bond Future                 | 2795.8800                  | 2.7959               | 2829.2400           | 2.8292            | 1.193       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 05/02/2026 | 9.49 Put    |         | Bond Future                 | 636.3000                   | 0.6363               | 620.3100            | 0.6203            | 2.513       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/05/2026 |             |         | Bond Future                 | 8.9217                     | 99.3456              | 8.9050              | 99.3966           | 0.187       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/05/2026 | 9.39 Call   |         | Bond Future                 | 2409.7600                  | 2.4098               | 2440.5200           | 2.4405            | 1.276       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 07/05/2026 | 9.39 Put    |         | Bond Future                 | 991.6900                   | 0.9917               | 971.4000            | 0.9714            | 2.046       | 0.0000     | 0.0000 |
| 2025/06/18 | 2030             | 06/08/2026 |             |         | Bond Future                 | 9.0625                     | 97.1535              | 9.0440              | 97.2065           | 0.204       | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | 2030                | 06/08/2026 | 9.22 Call   | Bond Future                    | 1938.3300                     | 1.9383                  | 1965.5900              | 1.9656               | 1.406       | 0.0000        |
| 2025/06/18 | 2030                | 06/08/2026 | 9.22 Put    | Bond Future                    | 1488.5400                     | 1.4885                  | 1462.8300              | 1.4628               | 1.727       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 9.40 Put    | Bond Future                    | 921.7400                      | 0.9217                  | 894.2900               | 0.8943               | 2.978       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 9.40 Call   | Bond Future                    | 1084.5400                     | 1.0845                  | 1094.8900              | 1.0949               | 0.954       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 9.90 Put    | Bond Future                    | 280.9700                      | 0.2810                  | 266.9800               | 0.2670               | 4.979       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 9.90 Call   | Bond Future                    | 2749.6200                     | 2.7496                  | 2773.4300              | 2.7734               | 0.866       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 10.59 Call  | Bond Future                    | 5578.5500                     | 5.5786                  | 5612.8100              | 5.6128               | 0.614       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 10.59 Put   | Bond Future                    | 43.0700                       | 0.0431                  | 39.5300                | 0.0395               | 8.219       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 |             | Bond Future                    | 9.3653                        | 97.5822                 | 9.3572                 | 97.6200              | 0.086       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 12.01 Call  | Bond Future                    | 11450.9100                    | 11.4509                 | 11488.6900             | 11.4887              | 0.330       | 0.0000        |
| 2025/06/18 | 2032                | 07/08/2025 | 12.01 Put   | Bond Future                    | 0.1100                        | 0.0001                  | 0.0900                 | 0.0001               | 18.182      | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 |             | Bond Future                    | 9.4554                        | 95.2547                 | 9.4468                 | 95.2935              | 0.090       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 10.42 Call  | Bond Future                    | 4627.3400                     | 4.6273                  | 4656.4000              | 4.6564               | 0.628       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 10.42 Put   | Bond Future                    | 368.5500                      | 0.3686                  | 358.8400               | 0.3588               | 2.635       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 9.40 Put    | Bond Future                    | 1689.4200                     | 1.6894                  | 1663.9400              | 1.6639               | 1.508       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 9.40 Call   | Bond Future                    | 1437.3700                     | 1.4374                  | 1450.6600              | 1.4507               | 0.925       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 9.90 Put    | Bond Future                    | 830.8400                      | 0.8308                  | 813.9300               | 0.8139               | 2.035       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 9.90 Call   | Bond Future                    | 2824.5800                     | 2.8246                  | 2846.4400              | 2.8464               | 0.774       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 10.89 Call  | Bond Future                    | 6415.7000                     | 6.4157                  | 6449.0500              | 6.4491               | 0.520       | 0.0000        |
| 2025/06/18 | 2032                | 06/11/2025 | 10.89 Put   | Bond Future                    | 169.5300                      | 0.1695                  | 164.1100               | 0.1641               | 3.197       | 0.0000        |
| 2025/06/18 | 2032                | 05/02/2026 |             | Bond Future                    | 9.5554                        | 97.0397                 | 9.5463                 | 97.0798              | 0.095       | 0.0000        |
| 2025/06/18 | 2032                | 05/02/2026 | 10.16 Call  | Bond Future                    | 3660.1400                     | 3.6601                  | 3684.2300              | 3.6842               | 0.658       | 0.0000        |
| 2025/06/18 | 2032                | 05/02/2026 | 10.16 Put   | Bond Future                    | 1050.8500                     | 1.0509                  | 1034.8800              | 1.0349               | 1.520       | 0.0000        |
| 2025/06/18 | 2032                | 07/05/2026 |             | Bond Future                    | 9.6678                        | 94.6778                 | 9.6580                 | 94.7193              | 0.101       | 0.0000        |
| 2025/06/18 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 3460.0600                     | 3.4601                  | 3483.4300              | 3.4834               | 0.675       | 0.0000        |
| 2025/06/18 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 1485.7900                     | 1.4858                  | 1467.6300              | 1.4676               | 1.222       | 0.0000        |
| 2025/06/18 | 2032                | 06/08/2026 |             | Bond Future                    | 9.8006                        | 96.4085                 | 9.7899                 | 96.4518              | 0.108       | 0.0000        |
| 2025/06/18 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 3272.5200                     | 3.2725                  | 3295.1700              | 3.2952               | 0.692       | 0.0000        |
| 2025/06/18 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 1981.4400                     | 1.9814                  | 1960.8300              | 1.9608               | 1.040       | 0.0000        |
| 2025/06/18 | 2033                | 07/08/2025 |             | Bond Future                    | 130.1616                      | 130.1616                | 130.5909               | 130.5909             | 0.330       | 0.0000        |
| 2025/06/18 | 2033                | 07/08/2025 | 128.65 Call | Bond Future                    | 1511.5600                     | 1.5116                  | 1940.9300              | 1.9409               | 28.406      | 0.0000        |
| 2025/06/18 | 2033                | 07/08/2025 | 128.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | 2033                | 06/11/2025 |             | Bond Future                    | 131.0999                      | 131.0999                | 131.5382               | 131.5382             | 0.334       | 0.0000        |
| 2025/06/18 | 2033                | 06/11/2025 | 133.14 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | 2033                | 06/11/2025 | 133.14 Put  | Bond Future                    | 2040.1400                     | 2.0401                  | 1601.7700              | 1.6018               | 21.487      | 0.0000        |
| 2025/06/18 | 2033                | 05/02/2026 |             | Bond Future                    | 133.5883                      | 133.5883                | 134.0358               | 134.0358             | 0.335       | 0.0000        |
| 2025/06/18 | 2033                | 05/02/2026 | 132.88 Call | Bond Future                    | 708.2900                      | 0.7083                  | 1155.7500              | 1.1558               | 63.175      | 0.0000        |
| 2025/06/18 | 2033                | 05/02/2026 | 132.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | 2033                | 07/05/2026 |             | Bond Future                    | 134.5324                      | 134.5324                | 134.9905               | 134.9905             | 0.340       | 0.0000        |
| 2025/06/18 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/18 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 627.5800                      | 0.6276                  | 169.5200               | 0.1695               | 72.988      | 0.0000        |
| 2025/06/18 | 2033                | 06/08/2026 |             | Bond Future                    | 137.0271                      | 137.0271                | 137.4950               | 137.4950             | 0.341       | 0.0000        |
| 2025/06/18 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 2777.1100                     | 2.7771                  | 3244.9900              | 3.2450               | 16.848      | 0.0000        |
| 2025/06/18 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.50 Put   | Bond Future                    | 1842.9200                     | 1.8429                  | 1798.4000              | 1.7984               | 2.416       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.50 Call  | Bond Future                    | 743.1400                      | 0.7431                  | 751.2900               | 0.7513               | 1.097       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.00 Put   | Bond Future                    | 579.0600                      | 0.5791                  | 553.7000               | 0.5537               | 4.380       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.00 Call  | Bond Future                    | 2393.4600                     | 2.3935                  | 2420.7700              | 2.4208               | 1.141       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.83 Call  | Bond Future                    | 6407.3000                     | 6.4073                  | 6455.6600              | 6.4557               | 0.755       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.83 Put   | Bond Future                    | 48.9100                       | 0.0489                  | 44.6000                | 0.0446               | 8.812       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.45 Call  | Bond Future                    | 4484.6200                     | 4.4846                  | 4526.4700              | 4.5265               | 0.933       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.45 Put   | Bond Future                    | 162.6700                      | 0.1627                  | 151.8500               | 0.1519               | 6.652       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 12.17 Call  | Bond Future                    | 8135.7800                     | 8.1358                  | 8186.7600              | 8.1868               | 0.627       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 12.17 Put   | Bond Future                    | 15.6400                       | 0.0156                  | 13.9500                | 0.0140               | 10.806      | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.42 Call  | Bond Future                    | 4336.0100                     | 4.3360                  | 4377.1300              | 4.3771               | 0.948       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.42 Put   | Bond Future                    | 177.9500                      | 0.1780                  | 166.4000               | 0.1664               | 6.491       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.55 Put   | Bond Future                    | 1664.8000                     | 1.6648                  | 1621.8700              | 1.6219               | 2.579       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.55 Call  | Bond Future                    | 862.7000                      | 0.8627                  | 872.4400               | 0.8724               | 1.129       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.64 Put   | Bond Future                    | 1375.0200                     | 1.3750                  | 1335.2700              | 1.3353               | 2.891       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.64 Call  | Bond Future                    | 1105.1900                     | 1.1052                  | 1118.1100              | 1.1181               | 1.169       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.82 Call  | Bond Future                    | 6356.2600                     | 6.3563                  | 6404.5000              | 6.4045               | 0.759       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.82 Put   | Bond Future                    | 50.5400                       | 0.0505                  | 46.1100                | 0.0461               | 8.765       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.07 Call  | Bond Future                    | 2692.7100                     | 2.6927                  | 2722.7200              | 2.7227               | 1.114       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 11.07 Put   | Bond Future                    | 481.2200                      | 0.4812                  | 458.5600               | 0.4586               | 4.709       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.34 Put   | Bond Future                    | 2496.2700                     | 2.4963                  | 2447.6000              | 2.4476               | 1.950       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 10.34 Call  | Bond Future                    | 434.3300                      | 0.4343                  | 438.3300               | 0.4383               | 0.921       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 |             | Bond Future                    | 10.6859                       | 86.0141                 | 10.6769                | 86.0668              | 0.084       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 13.01 Call  | Bond Future                    | 12241.9500                    | 12.2420                 | 12294.5500             | 12.2946              | 0.430       | 0.0000        |
| 2025/06/18 | 2037                | 07/08/2025 | 13.01 Put   | Bond Future                    | 0.4000                        | 0.0004                  | 0.3300                 | 0.0003               | 17.500      | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 |             | Bond Future                    | 10.7944                       | 87.6300                 | 10.7851                | 87.6839              | 0.087       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 5255.9700                     | 5.2560                  | 5294.0000              | 5.2940               | 0.724       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 632.7000                      | 0.6327                  | 616.8200               | 0.6168               | 2.510       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 2948.7300                     | 2.9487                  | 2908.5600              | 2.9086               | 1.362       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 1232.1900                     | 1.2322                  | 1245.9300              | 1.2459               | 1.115       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 1547.6600                     | 1.5477                  | 1519.0900              | 1.5191               | 1.846       | 0.0000        |
| 2025/06/18 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 2718.6000                     | 2.7186                  | 2743.9400              | 2.7439               | 0.932       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/18 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 7662.2700                     | 7.6623                  | 7707.3600              | 7.7074               | 0.588       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 286.1000                      | 0.2861                  | 277.2800               | 0.2773               | 3.083       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 7858.3000                     | 7.8583                  | 7901.1200              | 7.9011               | 0.545       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 665.8800                      | 0.6659                  | 653.2700               | 0.6533               | 1.894       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 2699.3900                     | 2.6994                  | 2666.6900              | 2.6667               | 1.211       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 2631.2200                     | 2.6312                  | 2653.9500              | 2.6540               | 0.864       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 6135.9100                     | 6.1359                  | 6174.0400              | 6.1740               | 0.621       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 1022.5900                     | 1.0226                  | 1005.2900              | 1.0053               | 1.692       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 4180.9900                     | 4.1810                  | 4211.7700              | 4.2118               | 0.736       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 1709.8300                     | 1.7098                  | 1685.1800              | 1.6852               | 1.442       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 3423.9200                     | 3.4239                  | 3386.6500              | 3.3867               | 1.089       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 1930.1900                     | 1.9302                  | 1948.3500              | 1.9484               | 0.941       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 9847.4700                     | 9.8475                  | 9894.2000              | 9.8942               | 0.475       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 411.9200                      | 0.4119                  | 403.2200               | 0.4032               | 2.112       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 1641.9300                     | 1.6419                  | 1617.9300              | 1.6179               | 1.462       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 4328.9100                     | 4.3289                  | 4360.3400              | 4.3603               | 0.726       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 |             | Bond Future                    | 10.9121                       | 85.0137                 | 10.9023                | 85.0691              | 0.090       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 3608.5700                     | 3.6086                  | 3636.6500              | 3.6367               | 0.778       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 2008.5900                     | 2.0086                  | 1981.2400              | 1.9812               | 1.362       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 8037.6700                     | 8.0377                  | 8080.1100              | 8.0801               | 0.528       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 997.0700                      | 0.9971                  | 982.4000               | 0.9824               | 1.471       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 3366.6300                     | 3.3666                  | 3332.8900              | 3.3329               | 1.002       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 2850.9500                     | 2.8510                  | 2874.3200              | 2.8743               | 0.820       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 |             | Bond Future                    | 11.0432                       | 86.5882                 | 11.0328                | 86.6454              | 0.094       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 3990.6200                     | 3.9906                  | 4019.7500              | 4.0198               | 0.730       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 2484.2600                     | 2.4843                  | 2456.2800              | 2.4563               | 1.126       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 06/08/2026 |             | Bond Future                    | 11.1919                       | 83.9114                 | 11.1809                | 83.9705              | 0.098       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 5223.0400                     | 5.2230                  | 5256.4600              | 5.2565               | 0.640       | 0.0000        | 0.0000 |
| 2025/06/18 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 2498.5800                     | 2.4986                  | 2472.9200              | 2.4729               | 1.027       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 07/08/2025 |             | Bond Future                    | 138.9560                      | 138.9560                | 139.1302               | 139.1302             | 0.125       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 07/08/2025 | 139.56 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 07/08/2025 | 139.56 Put  | Bond Future                    | 604.0300                      | 0.6040                  | 429.7800               | 0.4298               | 28.848      | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 06/11/2025 |             | Bond Future                    | 141.6003                      | 141.6003                | 141.7784               | 141.7784             | 0.126       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 2279.6600                     | 2.2797                  | 2101.5600              | 2.1016               | 7.813       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 05/02/2026 |             | Bond Future                    | 142.1213                      | 142.1213                | 142.3052               | 142.3052             | 0.129       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 1078.6600                     | 1.0787                  | 894.8200               | 0.8948               | 17.043      | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | 2038                | 07/05/2026 |             | Bond Future                    | 144.7890                      | 144.7890                | 144.9774               | 0.130                | 0.0000      | 0.0000        |
| 2025/06/18 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 258.9800                      | 0.2590                  | 447.4300               | 0.4474               | 72.766      | 0.0000        |
| 2025/06/18 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/18 | 2038                | 06/08/2026 |             | Bond Future                    | 145.2715                      | 145.2715                | 145.4657               | 0.134                | 0.0000      | 0.0000        |
| 2025/06/18 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 551.4900                      | 0.5515                  | 745.7000               | 0.7457               | 35.216      | 0.0000        |
| 2025/06/18 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 10.90 Put   | Bond Future                    | 1944.4900                     | 1.9445                  | 1876.0600              | 1.8761               | 3.519       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 10.90 Call  | Bond Future                    | 803.8100                      | 0.8038                  | 825.5100               | 0.8255               | 2.700       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.20 Call  | Bond Future                    | 1758.3400                     | 1.7583                  | 1799.8800              | 1.7999               | 2.362       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.20 Put   | Bond Future                    | 993.0000                      | 0.9930                  | 944.4100               | 0.9444               | 4.893       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.50 Call  | Bond Future                    | 3064.6100                     | 3.0646                  | 3125.1500              | 3.1252               | 1.975       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.50 Put   | Bond Future                    | 455.2600                      | 0.4553                  | 425.6700               | 0.4257               | 6.500       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.60 Call  | Bond Future                    | 8891.3700                     | 8.8914                  | 8979.5900              | 8.9796               | 0.992       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.60 Put   | Bond Future                    | 14.3700                       | 0.0144                  | 12.4600                | 0.0125               | 13.292      | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 10.80 Put   | Bond Future                    | 2369.1600                     | 2.3692                  | 2295.1000              | 2.2951               | 3.126       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 10.80 Call  | Bond Future                    | 578.9400                      | 0.5789                  | 595.0100               | 0.5950               | 2.776       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.40 Put   | Bond Future                    | 596.9200                      | 0.5969                  | 561.4400               | 0.5614               | 5.944       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.40 Call  | Bond Future                    | 2598.3400                     | 2.5983                  | 2652.9900              | 2.6530               | 2.103       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.00 Call  | Bond Future                    | 5654.9900                     | 5.6550                  | 5735.2900              | 5.7353               | 1.420       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.00 Put   | Bond Future                    | 103.7800                      | 0.1038                  | 93.9500                | 0.0940               | 9.472       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.10 Put   | Bond Future                    | 1258.2700                     | 1.2583                  | 1202.8400              | 1.2028               | 4.405       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.10 Call  | Bond Future                    | 1395.2800                     | 1.3953                  | 1429.9800              | 1.4300               | 2.487       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.00 Put   | Bond Future                    | 1574.3300                     | 1.5743                  | 1512.1900              | 1.5122               | 3.947       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.00 Call  | Bond Future                    | 1076.0300                     | 1.0760                  | 1104.0200              | 1.1040               | 2.601       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.70 Put   | Bond Future                    | 257.8600                      | 0.2579                  | 238.1200               | 0.2381               | 7.655       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 11.70 Call  | Bond Future                    | 4063.2600                     | 4.0633                  | 4133.6500              | 4.1337               | 1.732       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.40 Call  | Bond Future                    | 7820.4400                     | 7.8204                  | 7907.1900              | 7.9072               | 1.109       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 12.40 Put   | Bond Future                    | 28.1900                       | 0.0282                  | 24.8100                | 0.0248               | 11.990      | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 |             | Bond Future                    | 11.0783                       | 85.4683                 | 11.0641                | 85.5584              | 0.128       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 13.29 Call  | Bond Future                    | 12446.9200                    | 12.4469                 | 12536.8800             | 12.5369              | 0.723       | 0.0000        |
| 2025/06/18 | 2040                | 07/08/2025 | 13.29 Put   | Bond Future                    | 0.9100                        | 0.0009                  | 0.7400                 | 0.0007               | 18.681      | 0.0000        |
| 2025/06/18 | 2040                | 06/11/2025 |             | Bond Future                    | 11.1908                       | 87.0739                 | 11.1760                | 87.1660              | 0.132       | 0.0000        |
| 2025/06/18 | 2040                | 06/11/2025 | 11.84 Call  | Bond Future                    | 4839.5100                     | 4.8395                  | 4902.2500              | 4.9023               | 1.296       | 0.0000        |
| 2025/06/18 | 2040                | 06/11/2025 | 11.84 Put   | Bond Future                    | 939.1900                      | 0.9392                  | 909.8300               | 0.9098               | 3.126       | 0.0000        |
| 2025/06/18 | 2040                | 05/02/2026 |             | Bond Future                    | 11.3120                       | 84.1966                 | 11.2965                | 84.2909              | 0.136       | 0.0000        |
| 2025/06/18 | 2040                | 05/02/2026 | 11.49 Call  | Bond Future                    | 3474.8100                     | 3.4748                  | 3523.2000              | 3.5232               | 1.393       | 0.0000        |
| 2025/06/18 | 2040                | 05/02/2026 | 11.49 Put   | Bond Future                    | 2398.6300                     | 2.3986                  | 2352.7100              | 2.3527               | 1.914       | 0.0000        |
| 2025/06/18 | 2040                | 05/02/2026 | 13.23 Call  | Bond Future                    | 10989.8600                    | 10.9899                 | 11072.4300             | 11.0724              | 0.751       | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/18 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 399.9900                      | 0.4000                  | 388.2500               | 2.935                | 0.0000      | 0.0000        |        |
| 2025/06/18 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 1716.4900                     | 1.7165                  | 1679.9900              | 2.126                | 0.0000      | 0.0000        |        |
| 2025/06/18 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 4734.1500                     | 4.7342                  | 4791.9600              | 1.221                | 0.0000      | 0.0000        |        |
| 2025/06/18 | 2040                | 07/05/2026 |            | Bond Future                    | 11.4451                       | 85.7558                 | 11.4290                | 85.8525              | 0.141       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 4205.8100                     | 4.2058                  | 4256.8200              | 4.2568               | 1.213       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 2876.0800                     | 2.8761                  | 2830.3800              | 2.8304               | 1.589       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 7555.4400                     | 7.5554                  | 7624.8000              | 7.6248               | 0.918       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 1420.9800                     | 1.4210                  | 1393.6300              | 1.3936               | 1.925       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 5537.9100                     | 5.5379                  | 5597.4300              | 5.5974               | 1.075       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 2144.1100                     | 2.1441                  | 2106.9200              | 2.1069               | 1.735       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 4461.0500                     | 4.4611                  | 4400.7400              | 4.4007               | 1.352       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 2481.8500                     | 2.4819                  | 2518.2500              | 2.5183               | 1.467       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 6286.2100                     | 6.2862                  | 6349.7500              | 6.3498               | 1.011       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 1834.0700                     | 1.8341                  | 1800.9000              | 1.8009               | 1.809       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 4382.5800                     | 4.3826                  | 4434.8400              | 4.4348               | 1.192       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 2761.4700                     | 2.7615                  | 2717.0200              | 2.7170               | 1.610       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 6132.7400                     | 6.1327                  | 6061.2600              | 6.0613               | 1.166       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 1493.0500                     | 1.4931                  | 1518.2800              | 1.5183               | 1.690       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 06/08/2026 |            | Bond Future                    | 11.5946                       | 82.8129                 | 11.5776                | 82.9123              | 0.146       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 5927.1400                     | 5.9271                  | 5987.8400              | 5.9878               | 1.024       | 0.0000        | 0.0000 |
| 2025/06/18 | 2040                | 06/08/2026 | 12.19 Put  | Bond Future                    | 2548.1400                     | 2.5481                  | 2509.4300              | 2.5094               | 1.519       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 12.20 Call | Bond Future                    | 5269.5300                     | 5.2695                  | 5378.6000              | 5.3786               | 2.070       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 12.20 Put  | Bond Future                    | 143.8200                      | 0.1438                  | 128.7100               | 0.1287               | 10.506      | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 11.85 Call | Bond Future                    | 3454.3300                     | 3.4543                  | 3545.8500              | 3.5459               | 2.649       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 11.85 Put  | Bond Future                    | 394.0100                      | 0.3940                  | 361.3500               | 0.3614               | 8.289       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 11.30 Put  | Bond Future                    | 1545.3600                     | 1.5454                  | 1466.4500              | 1.4665               | 5.106       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 11.30 Call | Bond Future                    | 1168.8500                     | 1.1689                  | 1214.1200              | 1.2141               | 3.873       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 10.63 Put  | Bond Future                    | 4987.1900                     | 4.9872                  | 4867.1700              | 4.8672               | 2.407       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 10.63 Call | Bond Future                    | 81.6000                       | 0.0816                  | 85.7600                | 0.0858               | 5.098       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 |            | Bond Future                    | 11.3584                       | 80.2990                 | 11.3391                | 80.4231              | 0.170       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 13.34 Call | Bond Future                    | 11264.3800                    | 11.2644                 | 11387.9500             | 11.3880              | 1.097       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 07/08/2025 | 13.34 Put  | Bond Future                    | 3.4100                        | 0.0034                  | 2.8000                 | 0.0028               | 17.889      | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 |            | Bond Future                    | 11.4709                       | 81.8074                 | 11.4508                | 81.9342              | 0.175       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 | 11.88 Call | Bond Future                    | 3874.5300                     | 3.8745                  | 3952.9200              | 3.9529               | 2.023       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 | 11.88 Put  | Bond Future                    | 1355.8800                     | 1.3559                  | 1307.4600              | 1.3075               | 3.571       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 | 12.20 Call | Bond Future                    | 5278.7000                     | 5.2787                  | 5370.2800              | 5.3703               | 1.735       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 | 12.20 Put  | Bond Future                    | 878.4800                      | 0.8785                  | 843.2500               | 0.8433               | 4.010       | 0.0000        | 0.0000 |
| 2025/06/18 | 2044                | 06/11/2025 | 12.25 Call | Bond Future                    | 5507.7400                     | 5.5077                  | 5601.1100              | 5.6011               | 1.695       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | 2044                | 06/11/2025 | 12.25 Put   | Bond Future                    | 820.2600                      | 0.8203                  | 786.8200  | 0.7868                 | 4.077                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 06/11/2025 | 12.00 Call  | Bond Future                    | 4386.6600                     | 4.3867                  | 4470.3500 | 4.4704                 | 1.908                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 06/11/2025 | 12.00 Put   | Bond Future                    | 1153.5800                     | 1.1536                  | 1110.4600 | 1.1105                 | 3.738                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 05/02/2026 |             | Bond Future                    | 11.5915                       | 78.9567                 | 11.5707   | 79.0863                | 0.180                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 2836.0600                     | 2.8361                  | 2896.0500 | 2.8961                 | 2.115                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 3032.0800                     | 3.0321                  | 2962.4500 | 2.9625                 | 2.296                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 07/05/2026 |             | Bond Future                    | 11.7229                       | 80.4188                 | 11.7012   | 80.5515                | 0.186                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 3799.5800                     | 3.7996                  | 3866.5400 | 3.8665                 | 1.762                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 3332.5700                     | 3.3326                  | 3266.8200 | 3.2668                 | 1.973                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 06/08/2026 |             | Bond Future                    | 11.8695                       | 77.5034                 | 11.8467   | 77.6393                | 0.192                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 5889.0600                     | 5.8891                  | 5972.5600 | 5.9726                 | 1.418                | 0.0000      | 0.0000        |
| 2025/06/18 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 2715.2400                     | 2.7152                  | 2662.8200 | 2.6628                 | 1.931                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/08/2025 |             | Bond Future                    | 119.7523                      | 119.7523                | 120.1257  | 120.1257               | 0.312                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/08/2025 | 118.69 Call | Bond Future                    | 1062.2900                     | 1.0623                  | 1435.7000 | 1.4357                 | 35.151               | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/08/2025 | 118.69 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/11/2025 |             | Bond Future                    | 119.7715                      | 119.7715                | 120.1534  | 120.1534               | 0.319                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 5638.4600                     | 5.6385                  | 5256.5900 | 5.2566                 | 6.773                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 05/02/2026 |             | Bond Future                    | 122.0448                      | 122.0448                | 122.4344  | 122.4344               | 0.319                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 394.7900                      | 0.3948                  | 784.4100  | 0.7844                 | 98.690               | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/05/2026 |             | Bond Future                    | 122.0384                      | 122.0384                | 122.4382  | 122.4382               | 0.328                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 2911.6100                     | 2.9116                  | 2511.8200 | 2.5118                 | 13.731               | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/08/2026 |             | Bond Future                    | 124.3000                      | 124.3000                | 124.7084  | 124.7084               | 0.329                | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 1919.9900                     | 1.9200                  | 2328.3700 | 2.3284                 | 21.270               | 0.0000      | 0.0000        |
| 2025/06/18 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 07/08/2025 |             | Bond Future                    | 118.2312                      | 118.2312                | 118.6468  | 118.6468               | 0.351                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 07/08/2025 | 119.89 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 07/08/2025 | 119.89 Put  | Bond Future                    | 1658.7800                     | 1.6588                  | 1243.2500 | 1.2433                 | 25.050               | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 06/11/2025 |             | Bond Future                    | 120.4816                      | 120.4816                | 120.9053  | 120.9053               | 0.352                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 3938.4400                     | 3.9384                  | 3514.7100 | 3.5147                 | 10.759               | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 05/02/2026 |             | Bond Future                    | 120.3542                      | 120.3542                | 120.7884  | 120.7884               | 0.361                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 2465.8100                     | 2.4658                  | 2031.5700 | 2.0316                 | 17.610               | 0.0000      | 0.0000        |
| 2025/06/18 | 2050                | 07/05/2026 |             | Bond Future                    | 122.6132                      | 122.6132                | 123.0567  | 123.0567               | 0.362                | 0.0000      | 0.0000        |
| 2025/06/18 | 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 | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/06/18 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 1456.7600                     | 1.4568                   | 1013.2700               | 1.0133               | 30.444       | 0.0000         |
| 2025/06/18 | 2050                | 06/08/2026 |             | Bond Future                    | 122.4321                      | 122.4321                 | 122.8857                | 122.8857             | 0.370        | 0.0000         |
| 2025/06/18 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 837.8800                      | 0.8379                   | 384.3300                | 0.3843               | 54.131       | 0.0000         |
| 2025/06/18 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | AL37                | 07/08/2025 |             | Index Future                   | 1145.6960                     | 1145.6960                | 1146.2210               | 1146.2210            | 0.046        | 0.0000         |
| 2025/06/18 | AL37                | 06/11/2025 |             | Index Future                   | 1167.2240                     | 1167.2240                | 1167.7600               | 1167.7600            | 0.046        | 0.0000         |
| 2025/06/18 | AL37                | 05/02/2026 |             | Index Future                   | 1189.1110                     | 1189.1110                | 1189.6600               | 1189.6600            | 0.046        | 0.0000         |
| 2025/06/18 | AL37                | 07/05/2026 |             | Index Future                   | 1211.1810                     | 1211.1810                | 1211.7420               | 1211.7420            | 0.046        | 0.0000         |
| 2025/06/18 | AL37                | 06/08/2026 |             | Index Future                   | 1233.1570                     | 1233.1570                | 1233.7320               | 1233.7320            | 0.047        | 0.0000         |
| 2025/06/18 | AL7T                | 07/08/2025 |             | Index Future                   | 1377.8530                     | 1377.8530                | 1377.8920               | 1377.8920            | 0.003        | 0.0000         |
| 2025/06/18 | AL7T                | 06/11/2025 |             | Index Future                   | 1403.7430                     | 1403.7430                | 1403.7840               | 1403.7840            | 0.003        | 0.0000         |
| 2025/06/18 | AL7T                | 05/02/2026 |             | Index Future                   | 1430.0660                     | 1430.0660                | 1430.1100               | 1430.1100            | 0.003        | 0.0000         |
| 2025/06/18 | AL7T                | 07/05/2026 |             | Index Future                   | 1456.6070                     | 1456.6070                | 1456.6560               | 1456.6560            | 0.003        | 0.0000         |
| 2025/06/18 | AL7T                | 06/08/2026 |             | Index Future                   | 1483.0360                     | 1483.0360                | 1483.0900               | 1483.0900            | 0.004        | 0.0000         |
| 2025/06/18 | ALBI                | 07/08/2025 |             | Index Future                   | 1173.9290                     | 1173.9290                | 1174.2030               | 1174.2030            | 0.023        | 0.0000         |
| 2025/06/18 | ALBI                | 06/11/2025 |             | Index Future                   | 1195.9870                     | 1195.9870                | 1196.2670               | 1196.2670            | 0.023        | 0.0000         |
| 2025/06/18 | ALBI                | 05/02/2026 |             | Index Future                   | 1218.4140                     | 1218.4140                | 1218.7020               | 1218.7020            | 0.024        | 0.0000         |
| 2025/06/18 | ALBI                | 07/05/2026 |             | Index Future                   | 1241.0270                     | 1241.0270                | 1241.3240               | 1241.3240            | 0.024        | 0.0000         |
| 2025/06/18 | ALBI                | 06/08/2026 |             | Index Future                   | 1263.5450                     | 1263.5450                | 1263.8500               | 1263.8500            | 0.024        | 0.0000         |
| 2025/06/18 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C030                | 31/01/2030 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C035                | 28/02/2035 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C038                | 31/01/2038 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C040                | 06/10/2015 |             | Price Contribution             | 100.0000                      | 100.0000                 | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C040                | 31/01/2040 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | C044                | 31/01/2044 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000                | 0.0000               | 0.000        | 0.0000         |
| 2025/06/18 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/06/18 | C050             | 31/12/2050 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C186             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     |
| 2025/06/18 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/06/18 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | ES33             | 07/08/2025 |            | Bond Future                 | 10.8210                    | 85.4326              | 10.8217             | 85.4290           | 0.007       | 0.0000     |
| 2025/06/18 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 11628.0100                 | 11.6280              | 11624.4100          | 11.6244           | 0.031       | 0.0000     |
| 2025/06/18 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | ES33             | 06/11/2025 |            | Bond Future                 | 10.9597                    | 83.2637              | 10.9604             | 83.2603           | 0.007       | 0.0000     |
| 2025/06/18 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 4613.4800                  | 4.6135               | 4610.1100           | 4.6101            | 0.073       | 0.0000     |
| 2025/06/18 | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/06/18 | ES33             | 05/02/2026 |            | Bond Future                 | 11.1132                    | 84.8437              | 11.1138             | 84.8407           | 0.006       | 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 |        |
|------------|---------------------|------------|-------------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/18 | ES33                | 05/02/2026 | 11.49 Call        | Bond Future                    | 1648.1900                     | 1.6482                  | 1645.2700              | 1.6453               | 0.177       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 05/02/2026 | 11.49 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 07/05/2026 |                   | Bond Future                    | 11.2756                       | 82.6399                 | 11.2761                | 82.6376              | 0.005       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 07/05/2026 | 11.69 Call        | Bond Future                    | 1759.3300                     | 1.7593                  | 1757.0500              | 1.7571               | 0.130       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 07/05/2026 | 11.69 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 06/08/2026 |                   | Bond Future                    | 11.4587                       | 84.1688                 | 11.4590                | 84.1673              | 0.003       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 06/08/2026 | 12.02 Call        | Bond Future                    | 2300.2000                     | 2.3002                  | 2298.7000              | 2.2987               | 0.065       | 0.0000        | 0.0000 |
| 2025/06/18 | ES33                | 06/08/2026 | 12.02 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/08/2025 |                   | Bond Future                    | 11.5701                       | 80.0224                 | 11.5610                | 80.0773              | 0.079       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/08/2025 | 13.79 Call        | Bond Future                    | 11750.2000                    | 11.7502                 | 11805.0900             | 11.8051              | 0.467       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/08/2025 | 13.79 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/11/2025 |                   | Bond Future                    | 11.6946                       | 77.2802                 | 11.6851                | 77.3364              | 0.081       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/11/2025 | 12.39 Call        | Bond Future                    | 3946.2700                     | 3.9463                  | 4002.5300              | 4.0025               | 1.426       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/11/2025 | 12.39 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 05/02/2026 |                   | Bond Future                    | 11.8248                       | 78.7461                 | 11.8148                | 78.8039              | 0.084       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 05/02/2026 | 11.85 Call        | Bond Future                    | 146.3700                      | 0.1464                  | 204.1600               | 0.2042               | 39.482      | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 05/02/2026 | 11.85 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/05/2026 |                   | Bond Future                    | 11.9654                       | 75.9582                 | 11.9550                | 76.0177              | 0.087       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/05/2026 | 12.20 Call        | Bond Future                    | 1316.7800                     | 1.3168                  | 1376.2800              | 1.3763               | 4.519       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 07/05/2026 | 12.20 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/08/2026 |                   | Bond Future                    | 12.1163                       | 77.3614                 | 12.1053                | 77.4228              | 0.091       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/08/2026 | 12.65 Call        | Bond Future                    | 2887.0500                     | 2.8871                  | 2948.4800              | 2.9485               | 2.128       | 0.0000        | 0.0000 |
| 2025/06/18 | ES42                | 06/08/2026 | 12.65 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 07/08/2025 |                   | GOVI                           | 1155.7950                     | 1155.7950               | 1156.0020              | 1156.0020            | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 07/08/2025 | 1,011. Call<br>00 | GOVI                           | 1447950.0000                  | 144.7950                | 1450020.0000           | 145.0020             | 0.143       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 07/08/2025 | 1,011. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 06/11/2025 |                   | GOVI                           | 1177.5120                     | 1177.5120               | 1177.7250              | 1177.7250            | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 06/11/2025 | 1,112. Call<br>00 | GOVI                           | 655120.0000                   | 65.5120                 | 657250.0000            | 65.7250              | 0.325       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 06/11/2025 | 1,112. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 05/02/2026 |                   | GOVI                           | 1199.5920                     | 1199.5920               | 1199.8110              | 1199.8110            | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 05/02/2026 | 1,150. Call<br>00 | GOVI                           | 495920.0000                   | 49.5920                 | 498110.0000            | 49.8110              | 0.442       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 05/02/2026 | 1,150. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 07/05/2026 |                   | GOVI                           | 1221.8560                     | 1221.8560               | 1222.0820              | 1222.0820            | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | GOVI                | 07/05/2026 | 1,177. Call<br>00 | GOVI                           | 448560.0000                   | 44.8560                 | 450820.0000            | 45.0820              | 0.504       | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product       | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/06/18 | GOVI             | 07/05/2026 | 1,177. Put 00 | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | GOVI             | 06/08/2026 |               | GOVI                        | 1244.0260                  | 1244.0260             | 1244.2600            | 1244.2600         | 0.019        | 0.0000      | 0.0000 |
| 2025/06/18 | GOVI             | 06/08/2026 |               | GOVI                        | 550260.0000                | 55.0260               | 552600.0000          | 55.2600           | 0.425        | 0.0000      | 0.0000 |
| 2025/06/18 | GOVI             | 06/08/2026 |               | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | GVIX             | 01/01/2029 |               | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IGOV             | 07/08/2025 |               | Index Future                | 380.8260                   | 380.8260              | 381.4180             | 381.4180          | 0.155        | 0.0000      | 0.0000 |
| 2025/06/18 | IGOV             | 06/11/2025 |               | Index Future                | 388.0740                   | 388.0740              | 388.6780             | 388.6780          | 0.156        | 0.0000      | 0.0000 |
| 2025/06/18 | IGOV             | 05/02/2026 |               | Index Future                | 395.4430                   | 395.4430              | 396.0590             | 396.0590          | 0.156        | 0.0000      | 0.0000 |
| 2025/06/18 | IGOV             | 07/05/2026 |               | Index Future                | 402.8710                   | 402.8710              | 403.5000             | 403.5000          | 0.156        | 0.0000      | 0.0000 |
| 2025/06/18 | IGOV             | 06/08/2026 |               | Index Future                | 410.2690                   | 410.2690              | 410.9100             | 410.9100          | 0.156        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 17/12/2025 |               | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 16/03/2026 |               | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 15/06/2026 |               | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 21/09/2026 |               | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 21/12/2026 |               | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 15/03/2027 |               | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 21/06/2027 |               | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 20/09/2027 |               | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 20/12/2027 |               | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 22/03/2028 |               | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 20/06/2028 |               | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | IS10             | 19/09/2028 |               | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | J186             | 21/12/2026 |               | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | JBAF             | 18/06/2025 |               | Jibar Tradeable Future      | 8.2950                     | 91.7050               | 8.2950               | 91.7050           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | JBAF             | 17/09/2025 |               | Jibar Tradeable Future      | 8.3400                     | 91.6600               | 8.3400               | 91.6600           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | JBAF             | 17/12/2025 |               | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | JBAF             | 18/03/2026 |               | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | JBAF             | 17/06/2026 |               | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2025/06/18 | R033             | 07/08/2025 |               | Bond Future                 | 9.5729                     | 105.9148              | 9.5647               | 105.9591          | 0.086        | 0.0000      | 0.0000 |
| 2025/06/18 | R033             | 07/08/2025 | 10.33 Call    | Bond Future                 | 4161.1400                  | 4.1611                | 4195.0500            | 4.1951            | 0.815        | 0.0000      | 0.0000 |
| 2025/06/18 | R033             | 07/08/2025 | 10.33 Put     | Bond Future                 | 169.0000                   | 0.1690                | 158.5800             | 0.1586            | 6.166        | 0.0000      | 0.0000 |
| 2025/06/18 | R033             | 06/11/2025 |               | Bond Future                 | 9.6672                     | 102.8612              | 9.6585               | 102.9067          | 0.090        | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/18 | R033                | 06/11/2025 | 10.33 Call | Bond Future                    | 4060.6900                     | 4.0607                  | 4090.7300              | 4.0907               | 0.740       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 06/11/2025 | 10.33 Put  | Bond Future                    | 654.9500                      | 0.6550                  | 639.4900               | 0.6395               | 2.360       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 05/02/2026 |            | Bond Future                    | 9.7707                        | 104.7887                | 9.7615                 | 104.8356             | 0.094       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 05/02/2026 | 10.49 Call | Bond Future                    | 4625.1900                     | 4.6252                  | 4655.2100              | 4.6552               | 0.649       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 05/02/2026 | 10.49 Put  | Bond Future                    | 1046.2600                     | 1.0463                  | 1029.3600              | 1.0294               | 1.615       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 07/05/2026 |            | Bond Future                    | 9.8859                        | 101.6865                | 9.8761                 | 101.7351             | 0.100       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 07/05/2026 | 10.38 Call | Bond Future                    | 4142.8200                     | 4.1428                  | 4170.3100              | 4.1703               | 0.664       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 07/05/2026 | 10.38 Put  | Bond Future                    | 1744.5600                     | 1.7446                  | 1723.4700              | 1.7235               | 1.209       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 06/08/2026 |            | Bond Future                    | 10.0194                       | 103.5447                | 10.0088                | 103.5952             | 0.106       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 06/08/2026 | 10.25 Call | Bond Future                    | 3564.3000                     | 3.5643                  | 3589.7000              | 3.5897               | 0.713       | 0.0000        | 0.0000 |
| 2025/06/18 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 2473.9100                     | 2.4739                  | 2448.8200              | 2.4488               | 1.014       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.90 Call | Bond Future                    | 4255.0100                     | 4.2550                  | 4239.8300              | 4.2398               | 0.357       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.90 Put  | Bond Future                    | 173.2200                      | 0.1732                  | 168.2500               | 0.1683               | 2.869       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.40 Call | Bond Future                    | 2011.0700                     | 2.0111                  | 1993.2000              | 1.9932               | 0.889       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.40 Put  | Bond Future                    | 670.7000                      | 0.6707                  | 663.0400               | 0.6630               | 1.142       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 11.30 Call | Bond Future                    | 6247.3800                     | 6.2474                  | 6234.7700              | 6.2348               | 0.202       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 11.30 Put  | Bond Future                    | 51.9900                       | 0.0520                  | 49.5900                | 0.0496               | 4.616       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.08 Put  | Bond Future                    | 1414.7900                     | 1.4148                  | 1409.2100              | 1.4092               | 0.394       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.08 Call | Bond Future                    | 940.4500                      | 0.9405                  | 924.6600               | 0.9247               | 1.679       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.58 Put  | Bond Future                    | 421.3200                      | 0.4213                  | 414.1700               | 0.4142               | 1.697       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 10.58 Call | Bond Future                    | 2761.6200                     | 2.7616                  | 2744.2600              | 2.7443               | 0.629       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 11.34 Call | Bond Future                    | 6448.8800                     | 6.4489                  | 6436.4600              | 6.4365               | 0.193       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 11.34 Put  | Bond Future                    | 45.9100                       | 0.0459                  | 43.7000                | 0.0437               | 4.814       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 |            | Bond Future                    | 10.1628                       | 96.2133                 | 10.1646                | 96.2031              | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 12.65 Call | Bond Future                    | 12841.7500                    | 12.8418                 | 12831.5100             | 12.8315              | 0.080       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 07/08/2025 | 12.65 Put  | Bond Future                    | 0.2300                        | 0.0002                  | 0.2000                 | 0.0002               | 13.043      | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 |            | Bond Future                    | 10.2681                       | 93.5172                 | 10.2699                | 93.5071              | 0.018       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 5528.3500                     | 5.5284                  | 5514.9900              | 5.5150               | 0.242       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 522.1100                      | 0.5221                  | 518.8500               | 0.5189               | 0.624       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 2509.3000                     | 2.5093                  | 2508.4600              | 2.5085               | 0.033       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 1452.3800                     | 1.4524                  | 1441.4400              | 1.4414               | 0.753       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 1293.8800                     | 1.2939                  | 1290.7100              | 1.2907               | 0.245       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 3011.4100                     | 3.0114                  | 2998.1400              | 2.9981               | 0.441       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 7645.5100                     | 7.6455                  | 7632.9500              | 7.6330               | 0.164       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 252.8100                      | 0.2528                  | 250.3500               | 0.2504               | 0.973       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 3084.0200                     | 3.0840                  | 3084.5200              | 3.0845               | 0.016       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 1057.9300                     | 1.0579                  | 1048.3300              | 1.0483               | 0.907       | 0.0000        | 0.0000 |
| 2025/06/18 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 1634.3800                     | 1.6344                  | 1631.7100              | 1.6317               | 0.163       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/18 | R035             | 06/11/2025 | 10.41 Call | Bond Future                 | 2421.1400                  | 2.4211               | 2408.3700           | 2.4084            | 0.527       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.43 Call | Bond Future                 | 6552.2500                  | 6.5523               | 6539.2500           | 6.5393            | 0.198       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.43 Put  | Bond Future                 | 366.9700                   | 0.3670               | 364.0700            | 0.3641            | 0.790       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.95 Call | Bond Future                 | 8935.5700                  | 8.9356               | 8923.5100           | 8.9235            | 0.135       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.95 Put  | Bond Future                 | 163.0800                   | 0.1631               | 161.1200            | 0.1611            | 1.202       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.45 Call | Bond Future                 | 6642.6100                  | 6.6426               | 6629.6400           | 6.6296            | 0.195       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.45 Put  | Bond Future                 | 355.8300                   | 0.3558               | 352.9600            | 0.3530            | 0.807       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.95 Put  | Bond Future                 | 759.6900                   | 0.7597               | 756.2100            | 0.7562            | 0.458       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.95 Call | Bond Future                 | 4459.5100                  | 4.4595               | 4445.9300           | 4.4459            | 0.305       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.44 Put  | Bond Future                 | 1569.1100                  | 1.5691               | 1566.3400           | 1.5663            | 0.177       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.44 Call | Bond Future                 | 2521.0600                  | 2.5211               | 2508.1900           | 2.5082            | 0.510       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.94 Put  | Bond Future                 | 770.9100                   | 0.7709               | 767.4200            | 0.7674            | 0.453       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.94 Call | Bond Future                 | 4417.9300                  | 4.4179               | 4404.3400           | 4.4043            | 0.308       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.99 Call | Bond Future                 | 9120.3000                  | 9.1203               | 9108.3100           | 9.1083            | 0.131       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.99 Put  | Bond Future                 | 153.1900                   | 0.1532               | 151.3000            | 0.1513            | 1.234       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.50 Call | Bond Future                 | 2726.7200                  | 2.7267               | 2713.6500           | 2.7137            | 0.479       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.50 Put  | Bond Future                 | 1445.6100                  | 1.4456               | 1442.6400           | 1.4426            | 0.205       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.15 Call | Bond Future                 | 1636.2300                  | 1.6362               | 1624.8100           | 1.6248            | 0.698       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.15 Put  | Bond Future                 | 2297.9400                  | 2.2979               | 2296.6200           | 2.2966            | 0.057       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 9.77 Put   | Bond Future                 | 3623.6100                  | 3.6236               | 3625.3700           | 3.6254            | 0.049       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 9.77 Call  | Bond Future                 | 789.2800                   | 0.7893               | 780.9400            | 0.7809            | 1.057       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.00 Put  | Bond Future                 | 705.4900                   | 0.7055               | 702.0300            | 0.7020            | 0.490       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 11.00 Call | Bond Future                 | 4668.6900                  | 4.6687               | 4655.1300           | 4.6551            | 0.290       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.68 Call | Bond Future                 | 3382.9200                  | 3.3829               | 3369.4600           | 3.3695            | 0.398       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 06/11/2025 | 10.68 Put  | Bond Future                 | 1123.8000                  | 1.1238               | 1120.4400           | 1.1204            | 0.299       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 11.00 Put  | Bond Future                 | 1378.8000                  | 1.3788               | 1376.5700           | 1.3766            | 0.162       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 11.00 Call | Bond Future                 | 4651.2900                  | 4.6513               | 4639.3200           | 4.6393            | 0.257       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.44 Put  | Bond Future                 | 2426.4000                  | 2.4264               | 2425.4300           | 2.4254            | 0.040       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.44 Call | Bond Future                 | 2732.4400                  | 2.7324               | 2721.7300           | 2.7217            | 0.392       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.94 Put  | Bond Future                 | 1467.0200                  | 1.4670               | 1464.8600           | 1.4649            | 0.147       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.94 Call | Bond Future                 | 4427.8900                  | 4.4279               | 4415.9900           | 4.4160            | 0.269       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 12.44 Call | Bond Future                 | 10579.2100                 | 10.5792              | 10567.9200          | 10.5679           | 0.107       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 12.44 Put  | Bond Future                 | 250.2300                   | 0.2502               | 248.6800            | 0.2487            | 0.619       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 |            | Bond Future                 | 10.3836                    | 95.2699              | 10.3854             | 95.2602           | 0.017       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 3886.0200                  | 3.8860               | 3874.3600           | 3.8744            | 0.300       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 1710.6500                  | 1.7107               | 1708.7300           | 1.7087            | 0.112       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 07/05/2026 |            | Bond Future                 | 10.5026                    | 92.5311              | 10.5043             | 92.5220           | 0.016       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 4059.2900                  | 4.0593               | 4049.1200           | 4.0491            | 0.251       | 0.0000     | 0.0000 |
| 2025/06/18 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 2188.4300                  | 2.1884               | 2187.4400           | 2.1874            | 0.045       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/06/18 | R035             | 06/08/2026 |            | Bond Future                 | 10.6387                    | 94.2230               | 10.6403              | 94.2146           | 0.015        | 0.0000      |
| 2025/06/18 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 4626.4600                  | 4.6265                | 4617.2500            | 4.6173            | 0.199        | 0.0000      |
| 2025/06/18 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 2484.2100                  | 2.4842                | 2483.4200            | 2.4834            | 0.032        | 0.0000      |
| 2025/06/18 | R038             | 07/08/2025 |            | Bond Future                 | 10.7200                    | 105.0131              | 10.7163              | 105.0388          | 0.035        | 0.0000      |
| 2025/06/18 | R038             | 07/08/2025 | 11.24 Call | Bond Future                 | 3849.9500                  | 3.8500                | 3861.7800            | 3.8618            | 0.307        | 0.0000      |
| 2025/06/18 | R038             | 07/08/2025 | 11.24 Put  | Bond Future                 | 357.4500                   | 0.3575                | 343.5700             | 0.3436            | 3.883        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 |            | Bond Future                 | 10.8346                    | 101.5013              | 10.8307              | 101.5279          | 0.036        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 11.24 Call | Bond Future                 | 4065.1000                  | 4.0651                | 4075.0500            | 4.0751            | 0.245        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 11.24 Put  | Bond Future                 | 1383.1900                  | 1.3832                | 1366.6200            | 1.3666            | 1.198        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 12.33 Call | Bond Future                 | 9673.4900                  | 9.6735                | 9694.0000            | 9.6940            | 0.212        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 12.33 Put  | Bond Future                 | 279.1500                   | 0.2792                | 273.1400             | 0.2731            | 2.153        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 10.98 Put  | Bond Future                 | 1974.9700                  | 1.9750                | 1955.2700            | 1.9553            | 0.997        | 0.0000      |
| 2025/06/18 | R038             | 06/11/2025 | 10.98 Call | Bond Future                 | 2948.9700                  | 2.9490                | 2955.7900            | 2.9558            | 0.231        | 0.0000      |
| 2025/06/18 | R038             | 05/02/2026 |            | Bond Future                 | 10.9568                    | 103.4033              | 10.9526              | 103.4308          | 0.038        | 0.0000      |
| 2025/06/18 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 4973.4400                  | 4.9734                | 4985.5200            | 4.9855            | 0.243        | 0.0000      |
| 2025/06/18 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 1855.4400                  | 1.8554                | 1839.9800            | 1.8400            | 0.833        | 0.0000      |
| 2025/06/18 | R038             | 07/05/2026 |            | Bond Future                 | 11.0880                    | 99.8338               | 11.0835              | 99.8627           | 0.040        | 0.0000      |
| 2025/06/18 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 4817.5800                  | 4.8176                | 4829.3300            | 4.8293            | 0.244        | 0.0000      |
| 2025/06/18 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 2833.0000                  | 2.8330                | 2815.8900            | 2.8159            | 0.604        | 0.0000      |
| 2025/06/18 | R038             | 06/08/2026 |            | Bond Future                 | 11.2333                    | 101.6574              | 11.2284              | 101.6879          | 0.043        | 0.0000      |
| 2025/06/18 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 6108.3800                  | 6.1084                | 6123.0500            | 6.1231            | 0.240        | 0.0000      |
| 2025/06/18 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 2807.8700                  | 2.8079                | 2792.0900            | 2.7921            | 0.562        | 0.0000      |
| 2025/06/18 | R053             | 07/08/2025 |            | Bond Future                 | 11.2363                    | 107.5155              | 11.2124              | 107.7243          | 0.213        | 0.0000      |
| 2025/06/18 | R053             | 07/08/2025 | 13.17 Call | Bond Future                 | 14687.2100                 | 14.6872               | 14894.8800           | 14.8949           | 1.414        | 0.0000      |
| 2025/06/18 | R053             | 07/08/2025 | 13.17 Put  | Bond Future                 | 5.8400                     | 0.0058                | 4.7100               | 0.0047            | 19.349       | 0.0000      |
| 2025/06/18 | R053             | 06/11/2025 |            | Bond Future                 | 11.3437                    | 103.6724              | 11.3188              | 103.8855          | 0.219        | 0.0000      |
| 2025/06/18 | R053             | 06/11/2025 | 11.76 Call | Bond Future                 | 5281.3200                  | 5.2813                | 5416.3700            | 5.4164            | 2.557        | 0.0000      |
| 2025/06/18 | R053             | 06/11/2025 | 11.76 Put  | Bond Future                 | 1823.1900                  | 1.8232                | 1745.1700            | 1.7452            | 4.279        | 0.0000      |
| 2025/06/18 | R053             | 05/02/2026 |            | Bond Future                 | 11.4565                    | 105.6149              | 11.4307              | 105.8327          | 0.226        | 0.0000      |
| 2025/06/18 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 4133.2800                  | 4.1333                | 4241.0800            | 4.2411            | 2.608        | 0.0000      |
| 2025/06/18 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 3852.1400                  | 3.8521                | 3742.2000            | 3.7422            | 2.854        | 0.0000      |
| 2025/06/18 | R053             | 07/05/2026 |            | Bond Future                 | 11.5759                    | 101.7092              | 11.5489              | 101.9318          | 0.233        | 0.0000      |
| 2025/06/18 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 5290.1100                  | 5.2901                | 5406.9300            | 5.4069            | 2.208        | 0.0000      |
| 2025/06/18 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 4356.0400                  | 4.3560                | 4250.2900            | 4.2503            | 2.428        | 0.0000      |
| 2025/06/18 | R053             | 06/08/2026 |            | Bond Future                 | 11.7058                    | 103.5668              | 11.6777              | 103.7944          | 0.240        | 0.0000      |
| 2025/06/18 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 8174.2100                  | 8.1742                | 8316.2100            | 8.3162            | 1.737        | 0.0000      |
| 2025/06/18 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 3718.7100                  | 3.7187                | 3633.0600            | 3.6331            | 2.303        | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | R186                | 07/08/2025 |             | Bond Future                    | 7.8534                        | 104.8183                | 7.8736                 | 104.7921             | 0.257       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 9.68 Call   | Bond Future                    | 2331.1600                     | 2.3312                  | 2304.9900              | 2.3050               | 1.123       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 9.68 Put    | Bond Future                    | 0.0200                        | 0.0000                  | 0.0200                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 10.25 Call  | Bond Future                    | 3043.4900                     | 3.0435                  | 3017.3200              | 3.0173               | 0.860       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 10.25 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 9.22 Put    | Bond Future                    | 0.1600                        | 0.0002                  | 0.1700                 | 0.0002               | 6.250       | 0.0000        |
| 2025/06/18 | R186                | 07/08/2025 | 9.22 Call   | Bond Future                    | 1751.2300                     | 1.7512                  | 1725.0700              | 1.7251               | 1.494       | 0.0000        |
| 2025/06/18 | R186                | 06/11/2025 |             | Bond Future                    | 7.9074                        | 106.7876                | 7.9322                 | 106.7613             | 0.313       | 0.0000        |
| 2025/06/18 | R186                | 06/11/2025 | 8.13 Call   | Bond Future                    | 384.7700                      | 0.3848                  | 367.0500               | 0.3671               | 4.605       | 0.0000        |
| 2025/06/18 | R186                | 06/11/2025 | 8.13 Put    | Bond Future                    | 148.0700                      | 0.1481                  | 156.6900               | 0.1567               | 5.822       | 0.0000        |
| 2025/06/18 | R186                | 05/02/2026 |             | Bond Future                    | 8.0061                        | 103.4837                | 8.0377                 | 103.4575             | 0.395       | 0.0000        |
| 2025/06/18 | R186                | 05/02/2026 | 8.43 Call   | Bond Future                    | 514.3100                      | 0.5143                  | 496.1000               | 0.4961               | 3.541       | 0.0000        |
| 2025/06/18 | R186                | 05/02/2026 | 8.43 Put    | Bond Future                    | 162.9900                      | 0.1630                  | 171.0200               | 0.1710               | 4.927       | 0.0000        |
| 2025/06/18 | R186                | 07/05/2026 |             | Bond Future                    | 8.2307                        | 105.4014                | 8.2745                 | 105.3755             | 0.532       | 0.0000        |
| 2025/06/18 | R186                | 07/05/2026 | 8.69 Call   | Bond Future                    | 438.3500                      | 0.4384                  | 421.2300               | 0.4212               | 3.906       | 0.0000        |
| 2025/06/18 | R186                | 07/05/2026 | 8.69 Put    | Bond Future                    | 166.9200                      | 0.1669                  | 175.7500               | 0.1758               | 5.290       | 0.0000        |
| 2025/06/18 | R186                | 06/08/2026 |             | Bond Future                    | 8.8124                        | 102.0232                | 8.8840                 | 101.9978             | 0.812       | 0.0000        |
| 2025/06/18 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 140.8300                      | 0.1408                  | 130.0900               | 0.1301               | 7.626       | 0.0000        |
| 2025/06/18 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 226.9200                      | 0.2269                  | 241.5900               | 0.2416               | 6.465       | 0.0000        |
| 2025/06/18 | R202                | 07/08/2025 |             | Bond Future                    | 268.8424                      | 268.8424                | 268.5129               | 268.5129             | 0.123       | 0.0000        |
| 2025/06/18 | R202                | 07/08/2025 | 271.60 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R202                | 07/08/2025 | 271.60 Put  | Bond Future                    | 2757.6200                     | 2.7576                  | 3087.1500              | 3.0872               | 11.950      | 0.0000        |
| 2025/06/18 | R202                | 06/11/2025 |             | Bond Future                    | 273.9589                      | 273.9589                | 273.6241               | 273.6241             | 0.122       | 0.0000        |
| 2025/06/18 | R202                | 06/11/2025 | 275.64 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R202                | 06/11/2025 | 275.64 Put  | Bond Future                    | 1681.1100                     | 1.6811                  | 2015.8900              | 2.0159               | 19.914      | 0.0000        |
| 2025/06/18 | R202                | 05/02/2026 |             | Bond Future                    | 273.8200                      | 273.8200                | 273.4841               | 273.4841             | 0.123       | 0.0000        |
| 2025/06/18 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 3999.9900                     | 4.0000                  | 4335.9200              | 4.3359               | 8.398       | 0.0000        |
| 2025/06/18 | R202                | 07/05/2026 |             | Bond Future                    | 278.9603                      | 278.9603                | 278.6202               | 278.6202             | 0.122       | 0.0000        |
| 2025/06/18 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 1410.3000                     | 1.4103                  | 1070.1600              | 1.0702               | 24.118      | 0.0000        |
| 2025/06/18 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R202                | 06/08/2026 |             | Bond Future                    | 278.7037                      | 278.7037                | 278.3618               | 278.3618             | 0.123       | 0.0000        |
| 2025/06/18 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/06/18 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 156.2600                      | 0.1563                  | 498.1600               | 0.4982               | 218.802     | 0.0000        |
| 2025/06/18 | R209                | 07/08/2025 |             | Bond Future                    | 10.4216                       | 75.8332                 | 10.4235                | 75.8237              | 0.018       | 0.0000        |
| 2025/06/18 | R209                | 07/08/2025 | 12.68 Call  | Bond Future                    | 10555.3100                    | 10.5553                 | 10545.7000             | 10.5457              | 0.091       | 0.0000        |
| 2025/06/18 | R209                | 07/08/2025 | 12.68 Put   | Bond Future                    | 0.3400                        | 0.0003                  | 0.3000                 | 0.0003               | 11.765      | 0.0000        |
| 2025/06/18 | R209                | 06/11/2025 |             | Bond Future                    | 10.5216                       | 74.1058                 | 10.5235                | 74.0963              | 0.018       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/06/18 | R209             | 06/11/2025 | 11.27 Call  | Bond Future                 | 4309.5900                  | 4.3096               | 4296.9800           | 4.2970            | 0.293       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 06/11/2025 | 11.27 Put   | Bond Future                 | 633.0100                   | 0.6330               | 629.9100            | 0.6299            | 0.490       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 05/02/2026 |             | Bond Future                 | 10.6286                    | 75.4946              | 10.6304             | 75.4853           | 0.018       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 3227.8300                  | 3.2278               | 3217.1300           | 3.2171            | 0.331       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 1745.1100                  | 1.7451               | 1743.6800           | 1.7437            | 0.082       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 07/05/2026 |             | Bond Future                 | 10.7437                    | 73.7420              | 10.7455             | 73.7331           | 0.017       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 3721.9600                  | 3.7220               | 3712.2500           | 3.7123            | 0.261       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 2149.8600                  | 2.1499               | 2149.0500           | 2.1491            | 0.038       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 06/08/2026 |             | Bond Future                 | 10.8720                    | 75.0901              | 10.8738             | 75.0818           | 0.016       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 4582.7800                  | 4.5828               | 4573.7600           | 4.5738            | 0.197       | 0.0000     | 0.0000 |
| 2025/06/18 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 2159.2000                  | 2.1592               | 2158.5000           | 2.1585            | 0.032       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/08/2025 |             | Bond Future                 | 249.2046                   | 249.2046             | 249.4070            | 249.4070          | 0.081       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 764.5600                   | 0.7646               | 967.0200            | 0.9670            | 26.481      | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/11/2025 |             | Bond Future                 | 250.5217                   | 250.5217             | 250.7302            | 250.7302          | 0.083       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/11/2025 | 252.14 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/11/2025 | 252.14 Put  | Bond Future                 | 1618.2900                  | 1.6183               | 1409.8500           | 1.4099            | 12.880      | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 05/02/2026 |             | Bond Future                 | 255.2766                   | 255.2766             | 255.4905            | 255.4905          | 0.084       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 2176.6300                  | 2.1766               | 2390.5000           | 2.3905            | 9.826       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/05/2026 |             | Bond Future                 | 256.5868                   | 256.5868             | 256.8091            | 256.8091          | 0.087       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 1186.8300                  | 1.1868               | 1409.1400           | 1.4091            | 18.731      | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/08/2026 |             | Bond Future                 | 261.3435                   | 261.3435             | 261.5725            | 261.5725          | 0.088       | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 1503.5400                  | 1.5035               | 1732.4600           | 1.7325            | 15.225      | 0.0000     | 0.0000 |
| 2025/06/18 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/08/2025 |             | Bond Future                 | 9.0497                     | 94.3387              | 9.0316              | 94.4120           | 0.200       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/08/2025 | 11.66 Call  | Bond Future                 | 9871.6800                  | 9.8717               | 9944.9400           | 9.9449            | 0.742       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/08/2025 | 11.66 Put   | Bond Future                 | 0.0400                     | 0.0000               | 0.0300              | 0.0000            | 25.000      | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 06/11/2025 |             | Bond Future                 | 9.1347                     | 92.5590              | 9.1156              | 92.6339           | 0.210       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 06/11/2025 | 10.05 Call  | Bond Future                 | 3814.0800                  | 3.8141               | 3873.8100           | 3.8738            | 1.566       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 06/11/2025 | 10.05 Put   | Bond Future                 | 324.7500                   | 0.3248               | 309.5700            | 0.3096            | 4.674       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 05/02/2026 |             | Bond Future                 | 9.2324                     | 94.2938              | 9.2119              | 94.3706           | 0.222       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 3239.0800                  | 3.2391               | 3291.0600           | 3.2911            | 1.605       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 815.4900                   | 0.8155               | 790.6200            | 0.7906            | 3.050       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/05/2026 |             | Bond Future                 | 9.3371                     | 92.4890              | 9.3151              | 92.5680           | 0.235       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/05/2026 | 9.80 Call   | Bond Future                 | 2874.1300                  | 2.8741               | 2922.2700           | 2.9223            | 1.675       | 0.0000     | 0.0000 |
| 2025/06/18 | R213             | 07/05/2026 | 9.80 Put    | Bond Future                 | 1229.8800                  | 1.2299               | 1199.0400           | 1.1990            | 2.508       | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/06/18 | R213                | 06/08/2026 |            | Bond Future                    | 9.4657                        | 94.1811                 | 9.4420                 | 94.2625              | 0.251       | 0.0000        | 0.0000 |
| 2025/06/18 | R213                | 06/08/2026 | 9.69 Call  | Bond Future                    | 2516.5500                     | 2.5166                  | 2560.5400              | 2.5605               | 1.748       | 0.0000        | 0.0000 |
| 2025/06/18 | R213                | 06/08/2026 | 9.69 Put   | Bond Future                    | 1751.6000                     | 1.7516                  | 1714.2300              | 1.7142               | 2.133       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/08/2025 |            | Bond Future                    | 10.9980                       | 69.7458                 | 10.9895                | 69.7921              | 0.077       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/08/2025 | 12.97 Call | Bond Future                    | 9660.9300                     | 9.6609                  | 9706.9400              | 9.7069               | 0.476       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/08/2025 | 12.97 Put  | Bond Future                    | 2.1900                        | 0.0022                  | 1.8800                 | 0.0019               | 14.155      | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/11/2025 |            | Bond Future                    | 11.1015                       | 67.7577                 | 11.0927                | 67.8051              | 0.079       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/11/2025 | 11.64 Call | Bond Future                    | 3720.2600                     | 3.7203                  | 3748.7600              | 3.7488               | 0.766       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/11/2025 | 11.64 Put  | Bond Future                    | 894.9100                      | 0.8949                  | 876.0400               | 0.8760               | 2.109       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 05/02/2026 |            | Bond Future                    | 11.2125                       | 69.0276                 | 11.2034                | 69.0763              | 0.081       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 05/02/2026 | 11.26 Call | Bond Future                    | 2625.3400                     | 2.6253                  | 2646.0600              | 2.6461               | 0.789       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 05/02/2026 | 11.26 Put  | Bond Future                    | 2372.8900                     | 2.3729                  | 2344.9300              | 2.3449               | 1.178       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/05/2026 |            | Bond Future                    | 11.3247                       | 67.0079                 | 11.3151                | 67.0579              | 0.084       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/05/2026 | 11.53 Call | Bond Future                    | 3590.2800                     | 3.5903                  | 3614.6700              | 3.6147               | 0.679       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 07/05/2026 | 11.53 Put  | Bond Future                    | 2525.8700                     | 2.5259                  | 2500.1800              | 2.5002               | 1.017       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/08/2026 |            | Bond Future                    | 11.4491                       | 68.2330                 | 11.4390                | 68.2847              | 0.088       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 4919.3700                     | 4.9194                  | 4948.6900              | 4.9487               | 0.596       | 0.0000        | 0.0000 |
| 2025/06/18 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 2312.2000                     | 2.3122                  | 2289.7800              | 2.2898               | 0.970       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/08/2025 |            | Bond Future                    | 11.3326                       | 83.0201                 | 11.3188                | 83.1119              | 0.122       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/08/2025 | 13.21 Call | Bond Future                    | 10991.8100                    | 10.9918                 | 11082.7800             | 11.0828              | 0.828       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/08/2025 | 13.21 Put  | Bond Future                    | 5.7400                        | 0.0057                  | 4.8900                 | 0.0049               | 14.808      | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/11/2025 |            | Bond Future                    | 11.4438                       | 80.1396                 | 11.4295                | 80.2334              | 0.125       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/11/2025 | 11.74 Call | Bond Future                    | 3499.1300                     | 3.4991                  | 3550.9900              | 3.5510               | 1.482       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/11/2025 | 11.74 Put  | Bond Future                    | 1601.7600                     | 1.6018                  | 1559.8000              | 1.5598               | 2.620       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 05/02/2026 |            | Bond Future                    | 11.5630                       | 81.6415                 | 11.5480                | 81.7375              | 0.129       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 2751.6300                     | 2.7516                  | 2791.7700              | 2.7918               | 1.459       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 3417.6700                     | 3.4177                  | 3361.8300              | 3.3618               | 1.634       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/05/2026 |            | Bond Future                    | 11.6830                       | 78.7134                 | 11.6674                | 78.8117              | 0.133       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 3747.3200                     | 3.7473                  | 3794.3700              | 3.7944               | 1.256       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 3514.2400                     | 3.5142                  | 3462.9500              | 3.4630               | 1.459       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/08/2026 |            | Bond Future                    | 11.8156                       | 80.1520                 | 11.7993                | 80.2530              | 0.138       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 6153.0000                     | 6.1530                  | 6213.5000              | 6.2135               | 0.983       | 0.0000        | 0.0000 |
| 2025/06/18 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 2850.2600                     | 2.8503                  | 2809.7600              | 2.8098               | 1.421       | 0.0000        | 0.0000 |
| 2025/06/18 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/06/18 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/06/18 | X214                | 28/02/2041 |         | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| Total      |                     |            |         |                                |                               |                         |                        |                      |             |               |

