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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2026 TO 31/03/2026

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/03/31 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 07/05/2026 |             | Bond Future                 | 145.9263                   | 145.9263              | 146.1805             | 0.174             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 07/05/2026 | 141.82 Call | Bond Future                 | 4106.2700                  | 4.1063                | 4360.5300            | 6.192             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 06/08/2026 |             | Bond Future                 | 148.6100                   | 148.6100              | 148.8691             | 0.174             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 4509.9500                  | 4.5100                | 4769.1000            | 5.746             | 0.0000       | 0.0000      |
| 2026/03/31 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2029             | 05/11/2026 |             | Bond Future                 | 149.8948                   | 149.8948             | 150.1582            | 150.1582          | 0.176       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 2334.8000                  | 2.3348               | 2598.1700           | 2.5982            | 11.280      | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 04/02/2027 |             | Bond Future                 | 152.7568                   | 152.7568             | 153.0250            | 153.0250          | 0.176       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 3036.7600                  | 3.0368               | 3304.9500           | 3.3050            | 8.831       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 06/05/2027 |             | Bond Future                 | 154.1279                   | 154.1279             | 154.4071            | 154.4071          | 0.181       | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 06/05/2027 | 153.32 Call | Bond Future                 | 807.8700                   | 0.8079               | 1087.1400           | 1.0871            | 34.569      | 0.0000     | 0.0000 |
| 2026/03/31 | 2029             | 06/05/2027 | 153.32 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.21 Put    | Bond Future                 | 4095.8300                  | 4.0958               | 3676.7400           | 3.6767            | 10.232      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.21 Call   | Bond Future                 | 0.1000                     | 0.0001               | 0.3300              | 0.0003            | 230.000     | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.71 Put    | Bond Future                 | 2483.7000                  | 2.4837               | 2072.3700           | 2.0724            | 16.561      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.71 Call   | Bond Future                 | 4.9500                     | 0.0050               | 12.9400             | 0.0129            | 161.414     | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.92 Call   | Bond Future                 | 25.9800                    | 0.0260               | 56.8900             | 0.0569            | 118.976     | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 7.92 Put    | Bond Future                 | 1834.9300                  | 1.8349               | 1446.5200           | 1.4465            | 21.168      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 |             | Bond Future                 | 8.4959                     | 100.6575             | 8.3612              | 101.0768          | 1.585       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future                 | 2776.3200                  | 2.7763               | 3173.8500           | 3.1739            | 14.319      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future                 | 46.3600                    | 0.0464               | 24.5700             | 0.0246            | 47.002      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 |             | Bond Future                 | 8.6052                     | 98.4742              | 8.4589              | 98.9012           | 1.700       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 2231.4400                  | 2.2314               | 2553.4300           | 2.5534            | 14.430      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 460.9700                   | 0.4610               | 355.9300            | 0.3559            | 22.787      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 4198.6300                  | 4.1986               | 3788.9300           | 3.7889            | 9.758       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 30.1900                    | 0.0302               | 47.5200             | 0.0475            | 57.403      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 2768.4500                  | 2.7685               | 2397.0000           | 2.3970            | 13.417      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 118.4900                   | 0.1185               | 174.0700            | 0.1741            | 46.907      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 311.0800                   | 0.3111               | 424.0200            | 0.4240            | 36.306      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 1914.5800                  | 1.9146               | 1600.4900           | 1.6005            | 16.405      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 05/11/2026 |             | Bond Future                 | 8.6928                     | 100.2848             | 8.5341              | 100.7190          | 1.826       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 790.6800                   | 0.7907               | 971.3600            | 0.9714            | 22.851      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 1621.3200                  | 1.6213               | 1367.7900           | 1.3678            | 15.637      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 04/02/2027 |             | Bond Future                 | 8.7884                     | 98.1694              | 8.6146              | 98.6116           | 1.978       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 338.3800                   | 0.3384               | 437.9200            | 0.4379            | 29.417      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 2833.9600                  | 2.8340               | 2491.2800           | 2.4913            | 12.092      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/05/2027 |             | Bond Future                 | 8.9207                     | 100.0047             | 8.7287              | 100.4557          | 2.153       | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/05/2027 | 7.27 Call   | Bond Future                 | 199.4500                   | 0.1995               | 260.7600            | 0.2608            | 30.740      | 0.0000     | 0.0000 |
| 2026/03/31 | 2030             | 06/05/2027 | 7.27 Put    | Bond Future                 | 4161.9400                  | 4.1619               | 3772.2300           | 3.7722            | 9.364       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 07/05/2026 |             | Bond Future                 | 114.0322                   | 114.0322             | 114.1456            | 114.1456          | 0.099       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 07/05/2026 | 113.84 Call | Bond Future                 | 521.0900                   | 0.5211               | 583.3200            | 0.5833            | 11.942      | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2031             | 07/05/2026 | 113.84 Put  | Bond Future                 | 328.9100                   | 0.3289               | 277.7400            | 0.2777            | 15.557      | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/08/2026 |             | Bond Future                 | 113.7124                   | 113.7124             | 113.8279            | 113.8279          | 0.102       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 667.2500                   | 0.6673               | 721.5500            | 0.7216            | 8.138       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 764.8400                   | 0.7648               | 703.6600            | 0.7037            | 7.999       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 05/11/2026 |             | Bond Future                 | 115.8293                   | 115.8293             | 115.9463            | 115.9463          | 0.101       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 4356.8600                  | 4.3569               | 4471.2400           | 4.4712            | 2.625       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 17.5300                    | 0.0175               | 14.9400             | 0.0149            | 14.775      | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 04/02/2027 |             | Bond Future                 | 115.5656                   | 115.5656             | 115.6895            | 115.6895          | 0.107       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 717.0700                   | 0.7171               | 767.1000            | 0.7671            | 6.977       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 04/02/2027 | 116.18 Put  | Bond Future                 | 1331.4500                  | 1.3315               | 1257.5800           | 1.2576            | 5.548       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/05/2027 |             | Bond Future                 | 117.7523                   | 117.7523             | 117.8792            | 117.8792          | 0.108       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/05/2027 | 116.87 Call | Bond Future                 | 1545.9500                  | 1.5460               | 1626.5900           | 1.6266            | 5.216       | 0.0000     | 0.0000 |
| 2026/03/31 | 2031             | 06/05/2027 | 116.87 Put  | Bond Future                 | 663.6300                   | 0.6636               | 617.3600            | 0.6174            | 6.972       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 07/05/2026 |             | Bond Future                 | 8.9038                     | 97.9857              | 8.7866              | 98.5058           | 1.316       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 07/05/2026 | 10.14 Call  | Bond Future                 | 5325.8800                  | 5.3259               | 5828.3100           | 5.8283            | 9.434       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 07/05/2026 | 10.14 Put   | Bond Future                 | 43.6900                    | 0.0437               | 25.9800             | 0.0260            | 40.536      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 07/05/2026 | Put         | Bond Future                 | 2393.8600                  | 2.3939               | 2000.8600           | 2.0009            | 16.417      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 07/05/2026 | Call        | Bond Future                 | 379.5500                   | 0.3796               | 506.6900            | 0.5067            | 33.498      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/08/2026 |             | Bond Future                 | 8.9955                     | 99.7634              | 8.8715              | 100.2931          | 1.378       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 5060.6500                  | 5.0607               | 5508.9800           | 5.5090            | 8.859       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 414.6400                   | 0.4146               | 333.3000            | 0.3333            | 19.617      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 05/11/2026 |             | Bond Future                 | 9.0800                     | 97.4379              | 8.9490              | 97.9766           | 1.443       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 05/11/2026 | 9.16 Call   | Bond Future                 | 2191.0400                  | 2.1910               | 2486.5900           | 2.4866            | 13.489      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 05/11/2026 | 9.16 Put    | Bond Future                 | 1863.7300                  | 1.8637               | 1620.5400           | 1.6205            | 13.049      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 04/02/2027 |             | Bond Future                 | 9.1684                     | 99.2763              | 9.0295              | 99.8250           | 1.516       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 04/02/2027 | 8.48 Call   | Bond Future                 | 1010.9200                  | 1.0109               | 1188.3800           | 1.1884            | 17.554      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 04/02/2027 | 8.48 Put    | Bond Future                 | 3767.2100                  | 3.7672               | 3395.9700           | 3.3960            | 9.855       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/05/2027 |             | Bond Future                 | 9.2694                     | 96.9729              | 9.1214              | 97.5324           | 1.596       | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/05/2027 | 7.80 Call   | Bond Future                 | 499.4100                   | 0.4994               | 599.5600            | 0.5996            | 20.054      | 0.0000     | 0.0000 |
| 2026/03/31 | 2032             | 06/05/2027 | 7.80 Put    | Bond Future                 | 6237.2100                  | 6.2372               | 5777.8600           | 5.7779            | 7.365       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 07/05/2026 |             | Bond Future                 | 140.1843                   | 140.1843             | 140.7083            | 140.7083          | 0.374       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 07/05/2026 | 135.16 Call | Bond Future                 | 5024.3100                  | 5.0243               | 5548.2500           | 5.5483            | 10.428      | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 07/05/2026 | 135.16 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/08/2026 |             | Bond Future                 | 142.7624                   | 142.7624             | 143.2963            | 143.2963          | 0.374       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/08/2026 | 134.25 Call | Bond Future                 | 8512.4100                  | 8.5124               | 9046.2700           | 9.0463            | 6.272       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/08/2026 | 134.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 05/11/2026 |             | Bond Future                 | 143.8369                   | 143.8369             | 144.3799            | 144.3799          | 0.377       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 05/11/2026 | 137.26 Call | Bond Future                 | 6576.9400                  | 6.5769               | 7119.8800           | 7.1199            | 8.255       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2033             | 05/11/2026 | 137.26 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 04/02/2027 |             | Bond Future                 | 146.5832                   | 146.5832             | 147.1363            | 147.1363          | 0.377       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 04/02/2027 | 142.71 Call | Bond Future                 | 3873.2300                  | 3.8732               | 4426.3200           | 4.4263            | 14.280      | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 04/02/2027 | 142.71 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/05/2027 |             | Bond Future                 | 147.7331                   | 147.7331             | 148.3017            | 148.3017          | 0.385       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/05/2027 | 151.21 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2033             | 06/05/2027 | 151.21 Put  | Bond Future                 | 3476.8800                  | 3.4769               | 2908.2600           | 2.9083            | 16.354      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 9.00 Put    | Bond Future                 | 3989.0000                  | 3.9890               | 3511.3400           | 3.5113            | 11.974      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 9.00 Call   | Bond Future                 | 184.9000                   | 0.1849               | 250.6400            | 0.2506            | 35.554      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 9.49 Put    | Bond Future                 | 1695.6600                  | 1.6957               | 1387.3600           | 1.3874            | 18.182      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 9.49 Call   | Bond Future                 | 1070.4300                  | 1.0704               | 1305.5300           | 1.3055            | 21.963      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 10.06 Call  | Bond Future                 | 3385.3300                  | 3.3853               | 3808.3700           | 3.8084            | 12.496      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 10.06 Put   | Bond Future                 | 487.5600                   | 0.4876               | 367.2000            | 0.3672            | 24.686      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 12.40 Call  | Bond Future                 | 15603.3000                 | 15.6033              | 16146.5800          | 16.1466           | 3.482       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 12.40 Put   | Bond Future                 | 0.2400                     | 0.0002               | 0.1200              | 0.0001            | 50.000      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 10.95 Put   | Bond Future                 | 58.0400                    | 0.0580               | 39.4800             | 0.0395            | 31.978      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 10.95 Call  | Bond Future                 | 8104.8200                  | 8.1048               | 8629.6600           | 8.6297            | 6.476       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 |             | Bond Future                 | 9.5890                     | 95.1507              | 9.5029              | 95.6941           | 0.898       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 11.32 Call  | Bond Future                 | 10091.2000                 | 10.0912              | 10626.8400          | 10.6268           | 5.308       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 07/05/2026 | 11.32 Put   | Bond Future                 | 22.3800                    | 0.0224               | 14.6200             | 0.0146            | 34.674      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 |             | Bond Future                 | 9.6793                     | 92.6170              | 9.5898              | 93.1703           | 0.925       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 11635.3300                 | 11.6353              | 12155.4500          | 12.1555           | 4.470       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 205.3100                   | 0.2053               | 172.0900            | 0.1721            | 16.180      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 9687.4300                  | 9.6874               | 10182.4100          | 10.1824           | 5.110       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 402.9200                   | 0.4029               | 344.5600            | 0.3446            | 14.484      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 6780.8500                  | 6.7809               | 7228.9300           | 7.2289            | 6.608       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 779.0400                   | 0.7790               | 673.7800            | 0.6738            | 13.512      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 1656.1900                  | 1.6562               | 1456.2600           | 1.4563            | 12.072      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 3720.4100                  | 3.7204               | 4073.8200           | 4.0738            | 9.499       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 |             | Bond Future                 | 9.7558                     | 94.3199              | 9.6629              | 94.8828           | 0.952       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 6543.8600                  | 6.5439               | 6956.2800           | 6.9563            | 6.302       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 1521.5900                  | 1.5216               | 1371.0700           | 1.3711            | 9.892       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 7473.3900                  | 7.4734               | 7906.5100           | 7.9065            | 5.795       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 1286.8200                  | 1.2868               | 1157.0000           | 1.1570            | 10.088      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 4884.5400                  | 4.8845               | 5250.1100           | 5.2501            | 7.484       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 2081.8600                  | 2.0819               | 1884.4900           | 1.8845            | 9.480       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 3969.1900                  | 3.9692               | 3644.1400           | 3.6441            | 8.189       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 2160.6700                  | 2.1607               | 2398.5600           | 2.3986            | 11.010      | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2037             | 04/02/2027 |             | Bond Future                 | 9.8351                     | 91.8415              | 9.7385              | 92.4149           | 0.982       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 2544.9900                  | 2.5450               | 2792.8300           | 2.7928            | 9.738       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 4493.6300                  | 4.4936               | 4168.0900           | 4.1681            | 7.244       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.81 Call   | Bond Future                 | 3466.8100                  | 3.4668               | 3762.3800           | 3.7624            | 8.526       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.81 Put    | Bond Future                 | 3615.1600                  | 3.6152               | 3337.3500           | 3.3374            | 7.685       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.31 Call   | Bond Future                 | 2030.8100                  | 2.0308               | 2245.9000           | 2.2459            | 10.591      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 9.31 Put    | Bond Future                 | 5205.8500                  | 5.2059               | 4847.5600           | 4.8476            | 6.882       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 8.44 Put    | Bond Future                 | 9511.0400                  | 9.5110               | 9037.6400           | 9.0376            | 4.977       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 04/02/2027 | 8.44 Call   | Bond Future                 | 746.1200                   | 0.7461               | 846.1000            | 0.8461            | 13.400      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/05/2027 |             | Bond Future                 | 9.9258                     | 93.5583              | 9.8252              | 94.1429           | 1.014       | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/05/2027 | 8.58 Call   | Bond Future                 | 1051.8900                  | 1.0519               | 1176.7900           | 1.1768            | 11.874      | 0.0000     | 0.0000 |
| 2026/03/31 | 2037             | 06/05/2027 | 8.58 Put    | Bond Future                 | 9299.1400                  | 9.2991               | 8839.4400           | 8.8394            | 4.943       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 07/05/2026 |             | Bond Future                 | 153.0035                   | 153.0035             | 153.9154            | 153.9154          | 0.596       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 8473.4700                  | 8.4735               | 9385.4000           | 9.3854            | 10.762      | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/08/2026 |             | Bond Future                 | 153.6230                   | 153.6230             | 154.5517            | 154.5517          | 0.605       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 8902.9900                  | 8.9030               | 9831.6800           | 9.8317            | 10.431      | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 05/11/2026 |             | Bond Future                 | 156.4829                   | 156.4829             | 157.4279            | 157.4279          | 0.604       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 10172.9400                 | 10.1729              | 11117.9100          | 11.1179           | 9.289       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 04/02/2027 |             | Bond Future                 | 157.2233                   | 157.2233             | 158.1906            | 158.1906          | 0.615       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 3393.3100                  | 3.3933               | 4360.5600           | 4.3606            | 28.505      | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/05/2027 |             | Bond Future                 | 160.1987                   | 160.1987             | 161.1852            | 161.1852          | 0.616       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/05/2027 | 166.10 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2038             | 06/05/2027 | 166.10 Put  | Bond Future                 | 5901.2600                  | 5.9013               | 4914.8300           | 4.9148            | 16.716      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 8.65 Put    | Bond Future                 | 9216.5300                  | 9.2165               | 8859.8800           | 8.8599            | 3.870       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 8.65 Call   | Bond Future                 | 12.3400                    | 0.0123               | 14.7900             | 0.0148            | 19.854      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 12.22 Call  | Bond Future                 | 14762.8600                 | 14.7629              | 15121.0400          | 15.1210           | 2.426       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 12.22 Put   | Bond Future                 | 2.9800                     | 0.0030               | 2.0600              | 0.0021            | 30.872      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.72 Call  | Bond Future                 | 11948.6000                 | 11.9486              | 12302.6500          | 12.3027           | 2.963       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.72 Put   | Bond Future                 | 19.7500                    | 0.0198               | 14.7000             | 0.0147            | 25.570      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 10.70 Put   | Bond Future                 | 255.4100                   | 0.2554               | 208.3800            | 0.2084            | 18.414      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 10.70 Call  | Bond Future                 | 5923.4600                  | 5.9235               | 6235.5300           | 6.2355            | 5.268       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 12.53 Call  | Bond Future                 | 16443.0100                 | 16.4430              | 16801.8300          | 16.8018           | 2.182       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 12.53 Put   | Bond Future                 | 0.8100                     | 0.0008               | 0.5300              | 0.0005            | 34.568      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 12.03 Call  | Bond Future                 | 13707.8500                 | 13.7079              | 14065.1200          | 14.0651           | 2.606       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2040             | 07/05/2026 | 12.03 Put   | Bond Future                 | 6.3100                     | 0.0063               | 4.4800              | 0.0045            | 29.002      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.12 Put   | Bond Future                 | 97.4900                    | 0.0975               | 76.8900             | 0.0769            | 21.130      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.12 Call  | Bond Future                 | 8426.0300                  | 8.4260               | 8764.5300           | 8.7645            | 4.017       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 |             | Bond Future                 | 9.8638                     | 96.0636              | 9.8133              | 96.4227           | 0.512       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.67 Call  | Bond Future                 | 11660.9800                 | 11.6610              | 12014.1900          | 12.0142           | 3.029       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | 11.67 Put   | Bond Future                 | 23.5100                    | 0.0235               | 17.6200             | 0.0176            | 25.053      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | Put         | Bond Future                 | 4532.5200                  | 4.5325               | 4236.3900           | 4.2364            | 6.533       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 07/05/2026 | Call        | Bond Future                 | 596.0900                   | 0.5961               | 659.0600            | 0.6591            | 10.564      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/08/2026 |             | Bond Future                 | 9.9537                     | 93.2957              | 9.9013              | 93.6615           | 0.526       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/08/2026 | 12.19 Call  | Bond Future                 | 14047.2700                 | 14.0473              | 14393.3600          | 14.3934           | 2.464       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/08/2026 | 12.19 Put   | Bond Future                 | 185.4000                   | 0.1854               | 165.6900            | 0.1657            | 10.631      | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 |             | Bond Future                 | 10.0303                    | 95.0112              | 9.9762              | 95.3831           | 0.540       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 11.06 Call  | Bond Future                 | 8282.0200                  | 8.2820               | 8559.2400           | 8.5592            | 3.347       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 11.06 Put   | Bond Future                 | 1596.3600                  | 1.5964               | 1501.7000           | 1.5017            | 5.930       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 11.27 Call  | Bond Future                 | 9322.8700                  | 9.3229               | 9612.4000           | 9.6124            | 3.106       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 11.27 Put   | Bond Future                 | 1359.6800                  | 1.3597               | 1277.3300           | 1.2773            | 6.057       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 10.67 Call  | Bond Future                 | 6401.7000                  | 6.4017               | 6651.1000           | 6.6511            | 3.896       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 10.67 Put   | Bond Future                 | 2163.9100                  | 2.1639               | 2041.4300           | 2.0414            | 5.660       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 9.91 Put    | Bond Future                 | 3975.9000                  | 3.9759               | 3778.0800           | 3.7781            | 4.975       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 05/11/2026 | 9.91 Call   | Bond Future                 | 3146.3200                  | 3.1463               | 3320.3800           | 3.3204            | 5.532       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 |             | Bond Future                 | 10.1096                    | 92.2955              | 10.0535             | 92.6742           | 0.555       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 9.93 Call   | Bond Future                 | 3500.7400                  | 3.5007               | 3676.6600           | 3.6767            | 5.025       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 9.93 Put    | Bond Future                 | 4721.6600                  | 4.7217               | 4518.8900           | 4.5189            | 4.294       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 10.17 Call  | Bond Future                 | 4396.2400                  | 4.3962               | 4595.9700           | 4.5960            | 4.543       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 10.17 Put   | Bond Future                 | 3990.8400                  | 3.9908               | 3811.8800           | 3.8119            | 4.484       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 9.67 Call   | Bond Future                 | 2657.1500                  | 2.6572               | 2805.8200           | 2.8058            | 5.595       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 9.67 Put    | Bond Future                 | 5686.5200                  | 5.6865               | 5456.5000           | 5.4565            | 4.045       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 8.78 Put    | Bond Future                 | 10554.1900                 | 10.5542              | 10243.9200          | 10.2439           | 2.940       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 04/02/2027 | 8.78 Call   | Bond Future                 | 946.4800                   | 0.9465               | 1014.9000           | 1.0149            | 7.229       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/05/2027 |             | Bond Future                 | 10.1986                    | 94.0206              | 10.1404             | 94.4069           | 0.571       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/05/2027 | 8.88 Call   | Bond Future                 | 1292.1600                  | 1.2922               | 1375.3600           | 1.3754            | 6.439       | 0.0000     | 0.0000 |
| 2026/03/31 | 2040             | 06/05/2027 | 8.88 Put    | Bond Future                 | 10637.5400                 | 10.6375              | 10334.4600          | 10.3345           | 2.849       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 07/05/2026 |             | Bond Future                 | 120.3405                   | 120.3405             | 118.8451            | 118.8451          | 1.243       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 07/05/2026 | 111.70 Call | Bond Future                 | 8640.6785                  | 8.6407               | 7146.6928           | 7.1467            | 17.290      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 07/05/2026 | 111.70 Put  | Bond Future                 | 0.2285                     | 0.0002               | 1.5528              | 0.0016            | 579.694     | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/08/2026 |             | Bond Future                 | 119.7065                   | 119.7065             | 118.1836            | 118.1836          | 1.272       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/08/2026 | 110.88 Call | Bond Future                 | 8876.0301                  | 8.8760               | 7410.2509           | 7.4103            | 16.514      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/08/2026 | 110.88 Put  | Bond Future                 | 49.5101                    | 0.0495               | 106.6209            | 0.1066            | 115.352     | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2043             | 05/11/2026 |             | Bond Future                 | 121.9352                   | 121.9352             | 120.3832            | 120.3832          | 1.273       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 05/11/2026 | 112.84 Call | Bond Future                 | 9251.5231                  | 9.2515               | 7814.0755           | 7.8141            | 15.537      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 05/11/2026 | 112.84 Put  | Bond Future                 | 156.3131                   | 0.1563               | 270.9055            | 0.2709            | 73.309      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 04/02/2027 |             | Bond Future                 | 121.3475                   | 121.3475             | 119.7714            | 119.7714          | 1.299       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 04/02/2027 | 117.63 Call | Bond Future                 | 5052.2338                  | 5.0522               | 3988.7880           | 3.9888            | 21.049      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 04/02/2027 | 117.63 Put  | Bond Future                 | 1334.7238                  | 1.3347               | 1847.3480           | 1.8473            | 38.407      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/05/2027 |             | Bond Future                 | 123.6435                   | 123.6435             | 122.0382            | 122.0382          | 1.298       | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/05/2027 | 127.48 Call | Bond Future                 | 1665.0129                  | 1.6650               | 1190.1869           | 1.1902            | 28.518      | 0.0000     | 0.0000 |
| 2026/03/31 | 2043             | 06/05/2027 | 127.48 Put  | Bond Future                 | 5501.5529                  | 5.5016               | 6631.9569           | 6.6320            | 20.547      | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | 10.00 Call  | Bond Future                 | 2164.0700                  | 2.1641               | 2274.4600           | 2.2745            | 5.101       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | 10.00 Put   | Bond Future                 | 1442.2000                  | 1.4422               | 1323.9500           | 1.3240            | 8.199       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | Put         | Bond Future                 | 7393.1700                  | 7.3932               | 7175.5900           | 7.1756            | 2.943       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | Call        | Bond Future                 | 247.7700                   | 0.2478               | 258.8300            | 0.2588            | 4.464       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 |             | Bond Future                 | 9.9053                     | 92.8546              | 9.8755              | 93.0832           | 0.300       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | 11.80 Call  | Bond Future                 | 12923.0500                 | 12.9231              | 13147.7400          | 13.1477           | 1.739       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 07/05/2026 | 11.80 Put   | Bond Future                 | 20.2000                    | 0.0202               | 16.2500             | 0.0163            | 19.554      | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 |             | Bond Future                 | 9.9865                     | 90.1538              | 9.9557              | 90.3868           | 0.308       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 12.42 Call  | Bond Future                 | 15992.7600                 | 15.9928              | 16213.5500          | 16.2136           | 1.381       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 12.42 Put   | Bond Future                 | 168.5000                   | 0.1685               | 156.3500            | 0.1564            | 7.211       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.75 Call   | Bond Future                 | 2166.4200                  | 2.1664               | 2254.4100           | 2.2544            | 4.062       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.75 Put    | Bond Future                 | 3979.7700                  | 3.9798               | 3834.8200           | 3.8348            | 3.642       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.25 Call   | Bond Future                 | 857.8100                   | 0.8578               | 902.2000            | 0.9022            | 5.175       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.25 Put    | Bond Future                 | 6691.8600                  | 6.6919               | 6503.3100           | 6.5033            | 2.818       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.00 Call   | Bond Future                 | 526.6500                   | 0.5267               | 555.7300            | 0.5557            | 5.522       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/08/2026 | 9.00 Put    | Bond Future                 | 8471.4000                  | 8.4714               | 8267.5400           | 8.2675            | 2.406       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 05/11/2026 |             | Bond Future                 | 10.0556                    | 91.8116              | 10.0239             | 92.0482           | 0.315       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 05/11/2026 | 11.34 Call  | Bond Future                 | 10305.9400                 | 10.3059              | 10487.6100          | 10.4876           | 1.763       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 05/11/2026 | 11.34 Put   | Bond Future                 | 1467.3700                  | 1.4674               | 1412.4200           | 1.4124            | 3.745       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 04/02/2027 |             | Bond Future                 | 10.1265                    | 89.1606              | 10.0938             | 89.4016           | 0.323       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 04/02/2027 | 10.18 Call  | Bond Future                 | 4787.5000                  | 4.7875               | 4911.0700           | 4.9111            | 2.581       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 04/02/2027 | 10.18 Put   | Bond Future                 | 4395.7500                  | 4.3958               | 4278.3700           | 4.2784            | 2.670       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/05/2027 |             | Bond Future                 | 10.2055                    | 90.8272              | 10.1717             | 91.0731           | 0.332       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/05/2027 | 9.08 Call   | Bond Future                 | 1721.7800                  | 1.7218               | 1781.4500           | 1.7815            | 3.466       | 0.0000     | 0.0000 |
| 2026/03/31 | 2044             | 06/05/2027 | 9.08 Put    | Bond Future                 | 10476.4400                 | 10.4764              | 10290.2700          | 10.2903           | 1.777       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 07/05/2026 |             | Bond Future                 | 132.2221                   | 132.2221             | 134.3640            | 134.3640          | 1.620       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 07/05/2026 | 124.95 Call | Bond Future                 | 7272.1400                  | 7.2721               | 9414.0300           | 9.4140            | 29.453      | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 07/05/2026 | 124.95 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 06/08/2026 |             | Bond Future                 | 134.6539                   | 134.6539             | 136.8352            | 136.8352          | 1.620       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | 2046             | 06/08/2026 | 122.38 Call | Bond Future                 | 12273.9100                 | 12.2739              | 14455.1800          | 14.4552           | 17.772      | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 06/08/2026 | 122.38 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 05/11/2026 |             | Bond Future                 | 134.8326                   | 134.8326             | 137.0543            | 137.0543          | 1.648       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 05/11/2026 | 125.48 Call | Bond Future                 | 9352.6200                  | 9.3526               | 11574.2500          | 11.5743           | 23.754      | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 05/11/2026 | 125.48 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 04/02/2027 |             | Bond Future                 | 137.4071                   | 137.4071             | 139.6709            | 139.6709          | 1.648       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 04/02/2027 | 131.09 Call | Bond Future                 | 6317.0700                  | 6.3171               | 8580.9100           | 8.5809            | 35.837      | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 04/02/2027 | 131.09 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 06/05/2027 |             | Bond Future                 | 137.6186                   | 137.6186             | 139.9343            | 139.9343          | 1.683       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 06/05/2027 | 148.99 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2046             | 06/05/2027 | 148.99 Put  | Bond Future                 | 11371.4000                 | 11.3714              | 9055.6800           | 9.0557            | 20.364      | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 07/05/2026 |             | Bond Future                 | 137.5192                   | 137.5192             | 136.8294            | 136.8294          | 0.502       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 07/05/2026 | 124.07 Call | Bond Future                 | 13449.2300                 | 13.4492              | 12759.4100          | 12.7594           | 5.129       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 07/05/2026 | 124.07 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/08/2026 |             | Bond Future                 | 137.6042                   | 137.6042             | 136.9018            | 136.9018          | 0.510       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/08/2026 | 123.27 Call | Bond Future                 | 14334.1500                 | 14.3342              | 13631.7500          | 13.6318           | 4.900       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/08/2026 | 123.27 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 05/11/2026 |             | Bond Future                 | 140.1656                   | 140.1656             | 139.4495            | 139.4495          | 0.511       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 05/11/2026 | 123.84 Call | Bond Future                 | 16325.6000                 | 16.3256              | 15609.4500          | 15.6095           | 4.387       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 05/11/2026 | 123.84 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 04/02/2027 |             | Bond Future                 | 140.3427                   | 140.3427             | 139.6160            | 139.6160          | 0.518       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 04/02/2027 | 132.39 Call | Bond Future                 | 7952.6700                  | 7.9527               | 7226.0000           | 7.2260            | 9.137       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 04/02/2027 | 132.39 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/05/2027 |             | Bond Future                 | 142.9986                   | 142.9986             | 142.2589            | 142.2589          | 0.517       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/05/2027 | 150.46 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 2050             | 06/05/2027 | 150.46 Put  | Bond Future                 | 7461.4100                  | 7.4614               | 8201.1300           | 8.2011            | 9.914       | 0.0000     | 0.0000 |
| 2026/03/31 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | AL37             | 07/05/2026 |             | Index Future                | 1235.9020                  | 1235.9020            | 1241.6680           | 1241.6680         | 0.467       | 0.0000     | 0.0000 |
| 2026/03/31 | AL37             | 06/08/2026 |             | Index Future                | 1258.0830                  | 1258.0830            | 1263.9520           | 1263.9520         | 0.467       | 0.0000     | 0.0000 |
| 2026/03/31 | AL37             | 05/11/2026 |             | Index Future                | 1281.4500                  | 1281.4500            | 1287.4260           | 1287.4260         | 0.466       | 0.0000     | 0.0000 |
| 2026/03/31 | AL37             | 04/02/2027 |             | Index Future                | 1305.6240                  | 1305.6240            | 1311.7120           | 1311.7120         | 0.466       | 0.0000     | 0.0000 |
| 2026/03/31 | AL37             | 06/05/2027 |             | Index Future                | 1330.0580                  | 1330.0580            | 1336.2620           | 1336.2620         | 0.466       | 0.0000     | 0.0000 |
| 2026/03/31 | AL7T             | 07/05/2026 |             | Index Future                | 1566.4640                  | 1566.4640            | 1575.5130           | 1575.5130         | 0.578       | 0.0000     | 0.0000 |
| 2026/03/31 | AL7T             | 06/08/2026 |             | Index Future                | 1594.5770                  | 1594.5770            | 1603.7890           | 1603.7890         | 0.578       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product            | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|--------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | AL7T             | 05/11/2026 | Index Future       |                             | 1624.1940                  | 1624.1940            | 1633.5750           | 1633.5750         | 0.578       | 0.0000     | 0.0000 |
| 2026/03/31 | AL7T             | 04/02/2027 | Index Future       |                             | 1654.8330                  | 1654.8330            | 1664.3910           | 1664.3910         | 0.578       | 0.0000     | 0.0000 |
| 2026/03/31 | AL7T             | 06/05/2027 | Index Future       |                             | 1685.8040                  | 1685.8040            | 1695.5410           | 1695.5410         | 0.578       | 0.0000     | 0.0000 |
| 2026/03/31 | ALBI             | 07/05/2026 | Index Future       |                             | 1327.9160                  | 1327.9160            | 1333.4120           | 1333.4120         | 0.414       | 0.0000     | 0.0000 |
| 2026/03/31 | ALBI             | 06/08/2026 | Index Future       |                             | 1351.7480                  | 1351.7480            | 1357.3430           | 1357.3430         | 0.414       | 0.0000     | 0.0000 |
| 2026/03/31 | ALBI             | 05/11/2026 | Index Future       |                             | 1376.8540                  | 1376.8540            | 1382.5510           | 1382.5510         | 0.414       | 0.0000     | 0.0000 |
| 2026/03/31 | ALBI             | 04/02/2027 | Index Future       |                             | 1402.8280                  | 1402.8280            | 1408.6320           | 1408.6320         | 0.414       | 0.0000     | 0.0000 |
| 2026/03/31 | ALBI             | 06/05/2027 | Index Future       |                             | 1429.0820                  | 1429.0820            | 1434.9960           | 1434.9960         | 0.414       | 0.0000     | 0.0000 |
| 2026/03/31 | C002             | 31/03/2032 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C007             | 31/01/2037 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C030             | 31/01/2030 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C035             | 28/02/2035 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C038             | 31/01/2038 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C039             | 31/03/2039 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C040             | 06/10/2015 | Price Contribution |                             | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C040             | 31/01/2040 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C044             | 31/01/2044 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C048             | 28/02/2048 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C050             | 31/12/2050 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C186             | 21/12/2026 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C202             | 07/12/2033 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C209             | 31/03/2036 | Price Contribution |                             | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C210             | 31/03/2028 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C213             | 28/02/2031 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C214             | 28/02/2041 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C253             | 31/03/2053 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C219             | 31/03/2029 | Price Contribution |                             | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | C303             | 14/08/2015 | Price Contribution |                             | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C818             | 21/12/2027 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | C871             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CC42             | 31/03/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/03/31 | ES33             | 07/05/2026 |            | Bond Future                 | 9.7410                     | 89.6003              | 9.6436              | 90.0670           | 1.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 8719.7100                  | 8.7197               | 9186.4100           | 9.1864            | 5.352       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/08/2026 |            | Bond Future                 | 9.8502                     | 91.2481              | 9.7480              | 91.7235           | 1.037       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 9379.4200                  | 9.3794               | 9854.8200           | 9.8548            | 5.069       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 05/11/2026 |            | Bond Future                 | 9.9569                     | 89.1535              | 9.8499              | 89.6372           | 1.075       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 3825.1000                  | 3.8251               | 4308.7700           | 4.3088            | 12.645      | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 04/02/2027 |            | Bond Future                 | 10.0715                    | 90.8558              | 9.9590              | 91.3487           | 1.117       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 1640.7300                  | 1.6407               | 1147.9000           | 1.1479            | 30.037      | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/05/2027 |            | Bond Future                 | 10.1934                    | 88.7799              | 10.0749             | 89.2825           | 1.162       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/05/2027 | 8.80 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | ES33             | 06/05/2027 | 8.80 Put   | Bond Future                 | 6145.4500                  | 6.1455               | 5642.7900           | 5.6428            | 8.179       | 0.0000     | 0.0000 |
| 2026/03/31 | ES42             | 07/05/2026 |            | Bond Future                 | 10.2240                    | 86.9597              | 10.1835             | 87.2439           | 0.396       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/03/31 | ES42             | 07/05/2026 | 12.20 Call     | Bond Future                 | 12318.2600                 | 12.3183               | 12602.4700           | 12.6025           | 2.307        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 07/05/2026 | 12.20 Put      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/08/2026 |                | Bond Future                 | 10.3118                    | 88.5589               | 10.2699              | 88.8485           | 0.407        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/08/2026 | 12.65 Call     | Bond Future                 | 14084.6000                 | 14.0846               | 14374.1700           | 14.3742           | 2.056        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/08/2026 | 12.65 Put      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 05/11/2026 |                | Bond Future                 | 10.3948                    | 85.9435               | 10.3515              | 86.2378           | 0.416        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 05/11/2026 | 11.66 Call     | Bond Future                 | 7978.6700                  | 7.9787                | 8273.0300            | 8.2730            | 3.689        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 05/11/2026 | 11.66 Put      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 04/02/2027 |                | Bond Future                 | 10.4787                    | 87.5846               | 10.4340              | 87.8845           | 0.427        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 04/02/2027 | 10.29 Call     | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 04/02/2027 | 10.29 Put      | Bond Future                 | 1275.2900                  | 1.2753                | 975.3800             | 0.9754            | 23.517       | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/05/2027 |                | Bond Future                 | 10.5697                    | 84.9772               | 10.5233              | 85.2833           | 0.439        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/05/2027 | 9.33 Call      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | ES42             | 06/05/2027 | 9.33 Put       | Bond Future                 | 8765.1300                  | 8.7651                | 8459.0400            | 8.4590            | 3.492        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 07/05/2026 |                | GOVI                        | 1300.9950                  | 1300.9950             | 1306.4730            | 1306.4730         | 0.421        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 1239950.0000               | 123.9950              | 1294730.0000         | 129.4730          | 4.418        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/08/2026 |                | GOVI                        | 1324.3450                  | 1324.3450             | 1329.9210            | 1329.9210         | 0.421        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 1353450.0000               | 135.3450              | 1409210.0000         | 140.9210          | 4.120        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 05/11/2026 |                | GOVI                        | 1348.9420                  | 1348.9420             | 1354.6200            | 1354.6200         | 0.421        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 719420.0000                | 71.9420               | 776200.0000          | 77.6200           | 7.892        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 04/02/2027 |                | GOVI                        | 1374.3890                  | 1374.3890             | 1380.1740            | 1380.1740         | 0.421        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 53890.0000                 | 5.3890                | 111740.0000          | 11.1740           | 107.348      | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/05/2027 |                | GOVI                        | 1400.1110                  | 1400.1110             | 1406.0050            | 1406.0050         | 0.421        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/05/2027 | 1,427. Call 00 | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | GOVI             | 06/05/2027 | 1,427. Put 00  | GOVI                        | 268890.0000                | 26.8890               | 209950.0000          | 20.9950           | 21.920       | 0.0000      | 0.0000 |
| 2026/03/31 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      | 0.0000 |
| 2026/03/31 | I258             | 07/05/2026 |                | Bond Future                 | 125.0843                   | 125.0843              | 125.0776             | 125.0776          | 0.005        | 0.0000      | 0.0000 |
| 2026/03/31 | I258             | 07/05/2026 | 113.73 Call    | Bond Future                 | 11355.9984                 | 11.3560               | 11349.0387           | 11.3490           | 0.061        | 0.0000      | 0.0000 |
| 2026/03/31 | I258             | 07/05/2026 | 113.73 Put     | Bond Future                 | 1.6784                     | 0.0017                | 1.4487               | 0.0014            | 13.684       | 0.0000      | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | I258             | 06/08/2026 |             | Bond Future                 | 124.5378                   | 124.5378             | 124.5308            | 124.5308          | 0.006       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 06/08/2026 | 112.95 Call | Bond Future                 | 11728.5479                 | 11.7285              | 11719.2165          | 11.7192           | 0.080       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 06/08/2026 | 112.95 Put  | Bond Future                 | 140.7979                   | 0.1408               | 138.3965            | 0.1384            | 1.706       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 05/11/2026 |             | Bond Future                 | 126.8562                   | 126.8562             | 126.8484            | 126.8484          | 0.006       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 05/11/2026 | 114.95 Call | Bond Future                 | 12295.1351                 | 12.2951              | 12284.5467          | 12.2845           | 0.086       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 05/11/2026 | 114.95 Put  | Bond Future                 | 388.9051                   | 0.3889               | 386.1967            | 0.3862            | 0.696       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 04/02/2027 |             | Bond Future                 | 126.3625                   | 126.3625             | 126.3603            | 126.3603          | 0.002       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 04/02/2027 | 118.90 Call | Bond Future                 | 9019.8011                  | 9.0198               | 9012.6528           | 9.0127            | 0.079       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 04/02/2027 | 118.90 Put  | Bond Future                 | 1557.2611                  | 1.5573               | 1552.3428           | 1.5523            | 0.316       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 06/05/2027 |             | Bond Future                 | 128.7533                   | 128.7533             | 128.7518            | 128.7518          | 0.001       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 06/05/2027 | 134.78 Call | Bond Future                 | 2628.4308                  | 2.6284               | 2622.2756           | 2.6223            | 0.234       | 0.0000     | 0.0000 |
| 2026/03/31 | I258             | 06/05/2027 | 134.78 Put  | Bond Future                 | 8655.0908                  | 8.6551               | 8650.4356           | 8.6504            | 0.054       | 0.0000     | 0.0000 |
| 2026/03/31 | IGOV             | 07/05/2026 |             | Index Future                | 426.7090                   | 426.7090             | 428.2850            | 428.2850          | 0.369       | 0.0000     | 0.0000 |
| 2026/03/31 | IGOV             | 06/08/2026 |             | Index Future                | 434.4720                   | 434.4720             | 436.0770            | 436.0770          | 0.369       | 0.0000     | 0.0000 |
| 2026/03/31 | IGOV             | 05/11/2026 |             | Index Future                | 442.6450                   | 442.6450             | 444.2790            | 444.2790          | 0.369       | 0.0000     | 0.0000 |
| 2026/03/31 | IGOV             | 04/02/2027 |             | Index Future                | 451.0960                   | 451.0960             | 452.7610            | 452.7610          | 0.369       | 0.0000     | 0.0000 |
| 2026/03/31 | IGOV             | 06/05/2027 |             | Index Future                | 459.6370                   | 459.6370             | 461.3340            | 461.3340          | 0.369       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 15/06/2026 |             | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 21/09/2026 |             | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 21/12/2026 |             | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 15/03/2027 |             | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 21/06/2027 |             | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 20/09/2027 |             | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 20/12/2027 |             | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 22/03/2028 |             | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 20/06/2028 |             | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | IS10             | 19/09/2028 |             | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | J186             | 21/12/2026 |             | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | JBAF             | 18/03/2026 |             | Jibar Tradeable Future      | 8.3720                     | 8.3720               | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | JBAF             | 17/06/2026 |             | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000              | 91.6000           | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 07/05/2026 |             | Bond Future                 | 8.9772                     | 106.2975             | 8.8655              | 106.8830          | 1.244       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 07/05/2026 | 10.38 Call  | Bond Future                 | 7040.5500                  | 7.0406               | 7613.2100           | 7.6132            | 8.134       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 07/05/2026 | 10.38 Put   | Bond Future                 | 31.2600                    | 0.0313               | 18.4400             | 0.0184            | 41.011      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 06/08/2026 |             | Bond Future                 | 9.0649                     | 108.2260             | 8.9473              | 108.8223          | 1.298       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 06/08/2026 | 10.25 Call  | Bond Future                 | 6233.0700                  | 6.2331               | 6742.6100           | 6.7426            | 8.175       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 461.3400                   | 0.4613               | 374.6200            | 0.3746            | 18.797      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 05/11/2026 |            | Bond Future                 | 9.1453                     | 105.1737             | 9.0215              | 105.7802          | 1.353       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 2900.3000                  | 2.9003               | 3252.4000           | 3.2524            | 12.140      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 2003.4300                  | 2.0034               | 1749.0400           | 1.7490            | 12.698      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 04/02/2027 |            | Bond Future                 | 9.2285                     | 107.1582             | 9.0980              | 107.7759          | 1.415       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 1385.0300                  | 1.3850               | 1603.6700           | 1.6037            | 15.786      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 4157.7800                  | 4.1578               | 3758.6800           | 3.7587            | 9.599       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 06/05/2027 |            | Bond Future                 | 9.3221                     | 104.1196             | 9.1840              | 104.7494          | 1.482       | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 06/05/2027 | 7.93 Call  | Bond Future                 | 698.3700                   | 0.6984               | 822.5000            | 0.8225            | 17.774      | 0.0000     | 0.0000 |
| 2026/03/31 | R033             | 06/05/2027 | 7.93 Put   | Bond Future                 | 7272.2200                  | 7.2722               | 6766.5100           | 6.7665            | 6.954       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.31 Call  | Bond Future                 | 25.3400                    | 0.0253               | 41.2500             | 0.0413            | 62.786      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.31 Put   | Bond Future                 | 5939.7700                  | 5.9398               | 5334.0800           | 5.3341            | 10.197      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 |            | Bond Future                 | 9.2857                     | 99.3029              | 9.1796              | 99.9245           | 1.143       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 8669.9200                  | 8.6699               | 9280.7800           | 9.2808            | 7.046       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 27.2700                    | 0.0273               | 16.5300             | 0.0165            | 39.384      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.29 Put   | Bond Future                 | 6063.4600                  | 6.0635               | 5456.4300           | 5.4564            | 10.011      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.29 Call  | Bond Future                 | 22.9900                    | 0.0230               | 37.5600             | 0.0376            | 63.375      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.79 Put   | Bond Future                 | 3186.4800                  | 3.1865               | 2670.3200           | 2.6703            | 16.198      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.79 Call  | Bond Future                 | 238.2100                   | 0.2382               | 343.6500            | 0.3437            | 44.263      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.20 Call  | Bond Future                 | 999.8600                   | 0.9999               | 1282.8600           | 1.2829            | 28.304      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.20 Put   | Bond Future                 | 1501.5800                  | 1.5016               | 1162.9800           | 1.1630            | 22.550      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 7647.0500                  | 7.6471               | 8251.5600           | 8.2516            | 7.905       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 44.8900                    | 0.0449               | 27.8000             | 0.0278            | 38.071      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 5088.0900                  | 5.0881               | 5655.7300           | 5.6557            | 11.156      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 158.5000                   | 0.1585               | 104.5400            | 0.1045            | 34.044      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 538.2000                   | 0.5382               | 383.1600            | 0.3832            | 28.807      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 2689.6500                  | 2.6897               | 3156.2100           | 3.1562            | 17.346      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 7903.3900                  | 7.9034               | 8509.7800           | 8.5098            | 7.673       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 39.6000                    | 0.0396               | 24.3900             | 0.0244            | 38.409      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 5341.2300                  | 5.3412               | 5914.6300           | 5.9146            | 10.735      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 139.7100                   | 0.1397               | 91.5100             | 0.0915            | 34.500      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 478.0900                   | 0.4781               | 337.5600            | 0.3376            | 29.394      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 2912.2400                  | 2.9122               | 3393.3100           | 3.3933            | 16.519      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 7544.4400                  | 7.5444               | 8148.1300           | 8.1481            | 8.002       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 47.2100                    | 0.0472               | 29.3000             | 0.0293            | 37.937      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 4987.2100                  | 4.9872               | 5552.3800           | 5.5524            | 11.332      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 166.6900                   | 0.1667               | 110.2600            | 0.1103            | 33.853      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 564.0700                   | 0.5641               | 402.9200            | 0.4029            | 28.569      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 2602.1300                  | 2.6021               | 3062.5800           | 3.0626            | 17.695      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.55 Call  | Bond Future                 | 79.3000                    | 0.0793               | 122.9000            | 0.1229            | 54.981      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 07/05/2026 | 8.55 Put   | Bond Future                 | 4496.6500                  | 4.4967               | 3918.6500           | 3.9187            | 12.854      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 5477.1500                  | 5.4772               | 5976.9500           | 5.9770            | 9.125       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 792.7500                   | 0.7928               | 659.5400            | 0.6595            | 16.804      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 3382.4800                  | 3.3825               | 3796.3500           | 3.7964            | 12.236      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 1414.9700                  | 1.4150               | 1195.8300           | 1.1958            | 15.487      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 2548.1000                  | 2.5481               | 2204.1500           | 2.2042            | 13.498      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 1693.4100                  | 1.6934               | 1982.4700           | 1.9825            | 17.070      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 6675.3200                  | 6.6753               | 6118.3500           | 6.1184            | 8.344       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 275.3700                   | 0.2754               | 351.4100            | 0.3514            | 27.614      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 4153.7100                  | 4.1537               | 3693.7400           | 3.6937            | 11.074      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 784.2200                   | 0.7842               | 957.2600            | 0.9573            | 22.065      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 2203.6100                  | 2.2036               | 2538.8000           | 2.5388            | 15.211      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 2086.6500                  | 2.0867               | 1788.8300           | 1.7888            | 14.273      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 3343.9200                  | 3.3439               | 3755.6600           | 3.7557            | 12.313      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 1431.8100                  | 1.4318               | 1210.5400           | 1.2105            | 15.454      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 1667.8900                  | 1.6679               | 1954.1800           | 1.9542            | 17.165      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 2580.1200                  | 2.5801               | 2233.4000           | 2.2334            | 13.438      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 4510.4000                  | 4.5104               | 4030.8600           | 4.0309            | 10.632      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 663.8200                   | 0.6638               | 817.2900            | 0.8173            | 23.119      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 5079.6900                  | 5.0797               | 5566.9500           | 5.5670            | 9.592       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 876.7600                   | 0.8768               | 731.0100            | 0.7310            | 16.624      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 3041.2100                  | 3.0412               | 3435.3100           | 3.4353            | 12.959      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 1573.7900                  | 1.5738               | 1334.8800           | 1.3349            | 15.181      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 2845.0400                  | 2.8450               | 2476.2300           | 2.4762            | 12.963      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 1470.8300                  | 1.4708               | 1735.0300           | 1.7350            | 17.963      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 |            | Bond Future                 | 9.3694                     | 101.1045             | 9.2586              | 101.7375          | 1.183       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 9338.8700                  | 9.3389               | 9914.7100           | 9.9147            | 6.166       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 315.1100                   | 0.3151               | 257.9400            | 0.2579            | 18.143      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.70 Put   | Bond Future                 | 10220.9500                 | 10.2210              | 9615.5700           | 9.6156            | 5.923       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.70 Call  | Bond Future                 | 91.5300                    | 0.0915               | 119.1600            | 0.1192            | 30.187      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.90 Put   | Bond Future                 | 8971.8900                  | 8.9719               | 8376.7300           | 8.3767            | 6.634       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.90 Call  | Bond Future                 | 125.8000                   | 0.1258               | 163.6500            | 0.1637            | 30.087      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.34 Call  | Bond Future                 | 305.1700                   | 0.3052               | 388.1600            | 0.3882            | 27.195      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 8.34 Put   | Bond Future                 | 6396.8100                  | 6.3968               | 5846.7900           | 5.8468            | 8.598       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.95 Put   | Bond Future                 | 8664.7300                  | 8.6647               | 8072.6900           | 8.0727            | 6.833       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/08/2026 | 7.95 Call  | Bond Future                 | 136.3800                   | 0.1364               | 177.3500            | 0.1774            | 30.041      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 3966.1200                  | 3.9661               | 4368.6200           | 4.3686            | 10.148      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 2045.7900                  | 2.0458               | 1804.3900           | 1.8044            | 11.800      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 2310.9900                  | 2.3110               | 2616.2800           | 2.6163            | 13.210      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 9.30 Put   | Bond Future                 | 3144.4000                  | 3.1444               | 2805.7900           | 2.8058            | 10.769      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.80 Put   | Bond Future                 | 4844.9900                  | 4.8450               | 4397.8200           | 4.3978            | 9.230       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.80 Call  | Bond Future                 | 1153.2600                  | 1.1533               | 1349.9900           | 1.3500            | 17.059      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 |            | Bond Future                 | 9.4494                     | 98.4616              | 9.3338              | 99.1055           | 1.223       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 4840.6500                  | 4.8407               | 5279.6800           | 5.2797            | 9.070       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 1687.5300                  | 1.6875               | 1482.6600           | 1.4827            | 12.140      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.97 Call  | Bond Future                 | 1480.6100                  | 1.4806               | 1713.5100           | 1.7135            | 15.730      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.97 Put   | Bond Future                 | 4188.5000                  | 4.1885               | 3777.5000           | 3.7775            | 9.813       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.47 Call  | Bond Future                 | 709.8600                   | 0.7099               | 846.3300            | 0.8463            | 19.225      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 8.47 Put   | Bond Future                 | 6347.5200                  | 6.3475               | 5840.0900           | 5.8401            | 7.994       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 7.97 Put   | Bond Future                 | 9046.5400                  | 9.0465               | 8479.5400           | 8.4795            | 6.268       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 05/11/2026 | 7.97 Call  | Bond Future                 | 367.0000                   | 0.3670               | 443.9000            | 0.4439            | 20.954      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 |            | Bond Future                 | 9.5332                     | 100.3193             | 9.4123              | 100.9753          | 1.268       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 1802.3800                  | 1.8024               | 2049.9300           | 2.0499            | 13.735      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 4627.9400                  | 4.6279               | 4219.5500           | 4.2196            | 8.824       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 7.70 Put   | Bond Future                 | 11037.7300                 | 11.0377              | 10459.5400          | 10.4595           | 5.238       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 7.70 Call  | Bond Future                 | 438.1900                   | 0.4382               | 515.9400            | 0.5159            | 17.743      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 8.20 Put   | Bond Future                 | 8241.0200                  | 8.2410               | 7703.3500           | 7.7034            | 6.524       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 8.20 Call  | Bond Future                 | 675.0700                   | 0.6751               | 793.3400            | 0.7933            | 17.520      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 8.85 Call  | Bond Future                 | 1466.0700                  | 1.4661               | 1681.7800           | 1.6818            | 14.713      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 04/02/2027 | 8.85 Put   | Bond Future                 | 5251.1800                  | 5.2512               | 4810.9500           | 4.8110            | 8.383       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/05/2027 |            | Bond Future                 | 9.6192                     | 97.6916              | 9.4927              | 98.3603           | 1.315       | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/05/2027 | 8.25 Call  | Bond Future                 | 863.7800                   | 0.8638               | 1000.6400           | 1.0006            | 15.844      | 0.0000     | 0.0000 |
| 2026/03/31 | R035             | 06/05/2027 | 8.25 Put   | Bond Future                 | 8432.0100                  | 8.4320               | 7900.1700           | 7.9002            | 6.307       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 07/05/2026 |            | Bond Future                 | 9.6475                     | 109.7969             | 9.5616              | 110.4353          | 0.890       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 11969.7000                 | 11.9697              | 12600.3000          | 12.6003           | 5.268       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 22.0600                    | 0.0221               | 14.2100             | 0.0142            | 35.585      | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 06/08/2026 |            | Bond Future                 | 9.7353                     | 111.7889             | 9.6460              | 112.4391          | 0.917       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 13626.3000                 | 13.6263              | 14242.8600          | 14.2429           | 4.525       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 194.3300                   | 0.1943               | 160.7200            | 0.1607            | 17.295      | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 05/11/2026 |            | Bond Future                 | 9.8170                     | 108.3609             | 9.7243              | 109.0223          | 0.944       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 7892.4400                  | 7.8924               | 8381.7900           | 8.3818            | 6.200       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 1737.4400                  | 1.7374               | 1565.4000           | 1.5654            | 9.902       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 04/02/2027 |            | Bond Future                 | 9.9004                     | 110.4055             | 9.8041              | 111.0792          | 0.973       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 3091.5400                  | 3.0915               | 3387.3300           | 3.3873            | 9.568       | 0.0000     | 0.0000 |
| 2026/03/31 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 5211.3700                  | 5.2114               | 4833.4600           | 4.8335            | 7.252       | 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 |        |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|--------|
| 2026/03/31 | R038             | 06/05/2027 |             | Bond Future                 | 9.9904                     | 106.9864              | 9.8900               | 107.6732          | 1.005        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R038             | 06/05/2027 | 8.71 Call   | Bond Future                 |                            | 1321.5900             | 1.3216               | 1476.3900         | 1.4764       | 11.713      | 0.0000 | 0.0000 |
| 2026/03/31 | R038             | 06/05/2027 | 8.71 Put    | Bond Future                 |                            | 10565.7000            | 10.5657              | 10033.6600        | 10.0337      | 5.036       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 07/05/2026 |             | Bond Future                 | 9.7894                     | 118.6250              | 9.7604               | 118.9401          | 0.296        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R053             | 07/05/2026 | 11.69 Call  | Bond Future                 |                            | 17882.1100            | 17.8821              | 18191.0800        | 18.1911      | 1.728       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 07/05/2026 | 11.69 Put   | Bond Future                 |                            | 32.2900               | 0.0323               | 26.1800           | 0.0262       | 18.922      | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 |             | Bond Future                 | 9.8575                     | 120.7772              | 9.8275               | 121.0980          | 0.304        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R053             | 06/08/2026 | 12.28 Call  | Bond Future                 |                            | 21929.1900            | 21.9292              | 22231.6600        | 22.2317      | 1.379       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 12.28 Put   | Bond Future                 |                            | 263.2600              | 0.2633               | 244.9300          | 0.2449       | 6.963       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 8.10 Put    | Bond Future                 |                            | 21893.4100            | 21.8934              | 21581.7900        | 21.5818      | 1.423       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 8.10 Call   | Bond Future                 |                            | 169.4600              | 0.1695               | 178.6400          | 0.1786       | 5.417       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 8.60 Put    | Bond Future                 |                            | 15295.1500            | 15.2952              | 14997.0700        | 14.9971      | 1.949       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 8.60 Call   | Bond Future                 |                            | 400.6200              | 0.4006               | 423.3400          | 0.4233       | 5.671       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 9.10 Call   | Bond Future                 |                            | 1142.8200             | 1.1428               | 1200.8600         | 1.2009       | 5.079       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 9.10 Put    | Bond Future                 |                            | 9750.1600             | 9.7502               | 9487.4000         | 9.4874       | 2.695       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 9.60 Call   | Bond Future                 |                            | 2947.4200             | 2.9474               | 3065.5000         | 3.0655       | 4.006       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/08/2026 | 9.60 Put    | Bond Future                 |                            | 5757.2800             | 5.7573               | 5554.5600         | 5.5546       | 3.521       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 05/11/2026 |             | Bond Future                 | 9.9201                     | 117.1363              | 9.8893               | 117.4623          | 0.310        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R053             | 05/11/2026 | 11.21 Call  | Bond Future                 |                            | 14450.3600            | 14.4504              | 14700.4300        | 14.7004      | 1.731       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 05/11/2026 | 11.21 Put   | Bond Future                 |                            | 2089.7900             | 2.0898               | 2013.8700         | 2.0139       | 3.633       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 04/02/2027 |             | Bond Future                 | 9.9830                     | 119.3465              | 9.9512               | 119.6784          | 0.318        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R053             | 04/02/2027 | 9.99 Call   | Bond Future                 |                            | 6477.2200             | 6.4772               | 6643.6800         | 6.6437       | 2.570       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 04/02/2027 | 9.99 Put    | Bond Future                 |                            | 6403.9200             | 6.4039               | 6238.5500         | 6.2386       | 2.582       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/05/2027 |             | Bond Future                 | 10.0495                    | 115.7164              | 10.0167              | 116.0551          | 0.326        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R053             | 06/05/2027 | 8.92 Call   | Bond Future                 |                            | 2370.7100             | 2.3707               | 2451.6300         | 2.4516       | 3.413       | 0.0000 | 0.0000 |
| 2026/03/31 | R053             | 06/05/2027 | 8.92 Put    | Bond Future                 |                            | 15092.6900            | 15.0927              | 14834.9600        | 14.8350      | 1.708       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 07/05/2026 |             | Bond Future                 | 8.6900                     | 105.1300              | 8.6900               | 105.1300          | 0.000        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 |                            | 50.8800               | 0.0509               | 50.2100           | 0.0502       | 1.317       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 |                            | 50.8800               | 0.0509               | 50.2100           | 0.0502       | 1.317       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 06/08/2026 |             | Bond Future                 | 8.5700                     | 102.1093              | 8.5700               | 102.1093          | 0.000        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 |                            | 63.9300               | 0.0639               | 63.6900           | 0.0637       | 0.375       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 |                            | 63.9300               | 0.0639               | 63.6900           | 0.0637       | 0.375       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 05/11/2026 |             | Bond Future                 | 8.1200                     | 104.2987              | 8.1200               | 104.2987          | 0.000        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R186             | 05/11/2026 | 8.12 Call   | Bond Future                 |                            | 41.3500               | 0.0414               | 41.2600           | 0.0413       | 0.218       | 0.0000 | 0.0000 |
| 2026/03/31 | R186             | 05/11/2026 | 8.12 Put    | Bond Future                 |                            | 41.3500               | 0.0414               | 41.2600           | 0.0413       | 0.218       | 0.0000 | 0.0000 |
| 2026/03/31 | R202             | 07/05/2026 |             | Bond Future                 | 292.5239                   | 292.5239              | 293.4685             | 293.4685          | 0.323        | 0.0000      | 0.0000 |        |
| 2026/03/31 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 |                            | 14973.8900            | 14.9739              | 15918.5100        | 15.9185      | 6.308       | 0.0000 | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | R202             | 07/05/2026 | 277.55 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/08/2026 |             | Bond Future                 | 292.5001                   | 292.5001             | 293.4623            | 293.4623          | 0.329       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/08/2026 | 278.86 Call | Bond Future                 | 13640.1000                 | 13.6401              | 14602.3300          | 14.6023           | 7.054       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/08/2026 | 278.86 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 05/11/2026 |             | Bond Future                 | 297.9449                   | 297.9449             | 298.9233            | 298.9233          | 0.328       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 05/11/2026 | 280.46 Call | Bond Future                 | 17484.9100                 | 17.4849              | 18463.3400          | 18.4633           | 5.596       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 05/11/2026 | 280.46 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 04/02/2027 |             | Bond Future                 | 298.1144                   | 298.1144             | 299.1163            | 299.1163          | 0.336       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 04/02/2027 | 294.73 Call | Bond Future                 | 3384.3600                  | 3.3844               | 4386.2700           | 4.3863            | 29.604      | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 04/02/2027 | 294.73 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/05/2027 |             | Bond Future                 | 303.7564                   | 303.7564             | 304.7790            | 304.7790          | 0.337       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/05/2027 | 306.99 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31 | R202             | 06/05/2027 | 306.99 Put  | Bond Future                 | 3233.6400                  | 3.2336               | 2211.0400           | 2.2110            | 31.624      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 07/05/2026 |             | Bond Future                 | 9.4288                     | 80.5509              | 9.3333              | 81.0771           | 1.013       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 8405.0500                  | 8.4051               | 8922.4500           | 8.9225            | 6.156       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 23.9800                    | 0.0240               | 15.2300             | 0.0152            | 36.489      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/08/2026 |             | Bond Future                 | 9.5078                     | 82.0123              | 9.4086              | 82.5481           | 1.043       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 9596.0300                  | 9.5960               | 10090.5400          | 10.0905           | 5.153       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 250.2100                   | 0.2502               | 208.9500            | 0.2090            | 16.490      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 05/11/2026 |             | Bond Future                 | 9.5806                     | 80.3688              | 9.4777              | 80.9139           | 1.074       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 05/11/2026 | 10.32 Call  | Bond Future                 | 5250.1500                  | 5.2502               | 5637.7800           | 5.6378            | 7.383       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 05/11/2026 | 10.32 Put   | Bond Future                 | 1468.4100                  | 1.4684               | 1310.9800           | 1.3110            | 10.721      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 |             | Bond Future                 | 9.6550                     | 81.8852              | 9.5481              | 82.4404           | 1.107       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 9.28 Call   | Bond Future                 | 2089.0200                  | 2.0890               | 2321.8600           | 2.3219            | 11.146      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 4058.8700                  | 4.0589               | 3736.5000           | 3.7365            | 7.942       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 8.96 Call   | Bond Future                 | 1432.5800                  | 1.4326               | 1614.8400           | 1.6148            | 12.723      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 8.96 Put    | Bond Future                 | 5132.6400                  | 5.1326               | 4759.6900           | 4.7597            | 7.266       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 8.03 Put    | Bond Future                 | 9509.4600                  | 9.5095               | 9032.9700           | 9.0330            | 5.011       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 04/02/2027 | 8.03 Call   | Bond Future                 | 510.8900                   | 0.5109               | 589.6100            | 0.5896            | 15.408      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 |             | Bond Future                 | 9.7357                     | 80.2651              | 9.6245              | 80.8311           | 1.142       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 8.41 Call   | Bond Future                 | 915.5200                   | 0.9155               | 1038.1900           | 1.0382            | 13.399      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 8.41 Put    | Bond Future                 | 8005.8700                  | 8.0059               | 7562.4900           | 7.5625            | 5.538       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 9.32 Call   | Bond Future                 | 2299.5400                  | 2.2995               | 2538.8600           | 2.5389            | 10.407      | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 9.32 Put    | Bond Future                 | 4441.2700                  | 4.4413               | 4114.5400           | 4.1145            | 7.357       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 8.25 Put    | Bond Future                 | 8810.0400                  | 8.8100               | 8353.4800           | 8.3535            | 5.182       | 0.0000     | 0.0000 |
| 2026/03/31 | R209             | 06/05/2027 | 8.25 Call   | Bond Future                 | 811.0100                   | 0.8110               | 920.5000            | 0.9205            | 13.500      | 0.0000     | 0.0000 |
| 2026/03/31 | R210             | 07/05/2026 |             | Bond Future                 | 261.1784                   | 261.1784             | 261.7350            | 261.7350          | 0.213       | 0.0000     | 0.0000 |
| 2026/03/31 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 5778.3600                  | 5.7784               | 6334.9700           | 6.3350            | 9.633       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/03/31 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2026/03/31 | R210             | 06/08/2026 |             | Bond Future                 | 265.9816                   | 265.9816             | 266.5489            | 266.5489          | 0.213       | 0.0000     |
| 2026/03/31 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 6141.5600                  | 6.1416               | 6708.8700           | 6.7089            | 9.237       | 0.0000     |
| 2026/03/31 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R210             | 05/11/2026 |             | Bond Future                 | 267.4039                   | 267.4039             | 267.9808            | 267.9808          | 0.216       | 0.0000     |
| 2026/03/31 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 14073.9400                 | 14.0739              | 14650.8400          | 14.6508           | 4.099       | 0.0000     |
| 2026/03/31 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R210             | 04/02/2027 |             | Bond Future                 | 272.5096                   | 272.5096             | 273.0972            | 273.0972          | 0.216       | 0.0000     |
| 2026/03/31 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 6479.5900                  | 6.4796               | 7067.1500           | 7.0672            | 9.068       | 0.0000     |
| 2026/03/31 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R210             | 06/05/2027 |             | Bond Future                 | 274.0460                   | 274.0460             | 274.6584            | 274.6584          | 0.223       | 0.0000     |
| 2026/03/31 | R210             | 06/05/2027 | 271.13 Call | Bond Future                 | 2915.9700                  | 2.9160               | 3528.4300           | 3.5284            | 21.004      | 0.0000     |
| 2026/03/31 | R210             | 06/05/2027 | 271.13 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R213             | 07/05/2026 |             | Bond Future                 | 8.7391                     | 94.6679              | 8.6164              | 95.1227           | 1.404       | 0.0000     |
| 2026/03/31 | R213             | 07/05/2026 | 9.80 Call   | Bond Future                 | 3867.7900                  | 3.8678               | 4303.5000           | 4.3035            | 11.265      | 0.0000     |
| 2026/03/31 | R213             | 07/05/2026 | 9.80 Put    | Bond Future                 | 44.6900                    | 0.0447               | 25.5200             | 0.0255            | 42.896      | 0.0000     |
| 2026/03/31 | R213             | 06/08/2026 |             | Bond Future                 | 8.8320                     | 96.3854              | 8.7012              | 96.8486           | 1.481       | 0.0000     |
| 2026/03/31 | R213             | 06/08/2026 | 9.69 Call   | Bond Future                 | 3433.0500                  | 3.4331               | 3802.9500           | 3.8030            | 10.775      | 0.0000     |
| 2026/03/31 | R213             | 06/08/2026 | 9.69 Put    | Bond Future                 | 463.7900                   | 0.4638               | 370.5100            | 0.3705            | 20.113      | 0.0000     |
| 2026/03/31 | R213             | 05/11/2026 |             | Bond Future                 | 8.9225                     | 94.6067              | 8.7829              | 95.0777           | 1.564       | 0.0000     |
| 2026/03/31 | R213             | 05/11/2026 | 8.75 Call   | Bond Future                 | 1257.4900                  | 1.2575               | 1476.3800           | 1.4764            | 17.407      | 0.0000     |
| 2026/03/31 | R213             | 05/11/2026 | 8.75 Put    | Bond Future                 | 1840.1700                  | 1.8402               | 1588.0000           | 1.5880            | 13.704      | 0.0000     |
| 2026/03/31 | R213             | 04/02/2027 |             | Bond Future                 | 9.0206                     | 96.3916              | 8.8708              | 96.8714           | 1.660       | 0.0000     |
| 2026/03/31 | R213             | 04/02/2027 | 8.14 Call   | Bond Future                 | 569.7600                   | 0.5698               | 694.8500            | 0.6949            | 21.955      | 0.0000     |
| 2026/03/31 | R213             | 04/02/2027 | 8.14 Put    | Bond Future                 | 3435.0000                  | 3.4350               | 3080.2800           | 3.0803            | 10.327      | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 |             | Bond Future                 | 9.1269                     | 94.6421              | 8.9656              | 95.1314           | 1.767       | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 7.56 Call   | Bond Future                 | 299.4300                   | 0.2994               | 372.6400            | 0.3726            | 24.450      | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 7.56 Put    | Bond Future                 | 5189.5200                  | 5.1895               | 4773.4500           | 4.7735            | 8.018       | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 9.25 Call   | Bond Future                 | 2152.6800                  | 2.1527               | 2424.2900           | 2.4243            | 12.617      | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 9.25 Put    | Bond Future                 | 1781.0800                  | 1.7811               | 1563.4100           | 1.5634            | 12.221      | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 8.13 Put    | Bond Future                 | 3692.9700                  | 3.6930               | 3331.9200           | 3.3319            | 9.777       | 0.0000     |
| 2026/03/31 | R213             | 06/05/2027 | 8.13 Call   | Bond Future                 | 617.1300                   | 0.6171               | 745.3600            | 0.7454            | 20.778      | 0.0000     |
| 2026/03/31 | R214             | 07/05/2026 |             | Bond Future                 | 9.8170                     | 75.6613              | 9.7776              | 75.9093           | 0.402       | 0.0000     |
| 2026/03/31 | R214             | 07/05/2026 | 11.53 Call  | Bond Future                 | 9748.8100                  | 9.7488               | 9990.4200           | 9.9904            | 2.478       | 0.0000     |
| 2026/03/31 | R214             | 07/05/2026 | 11.53 Put   | Bond Future                 | 30.9300                    | 0.0309               | 24.5700             | 0.0246            | 20.563      | 0.0000     |
| 2026/03/31 | R214             | 06/08/2026 |             | Bond Future                 | 9.8915                     | 77.0340              | 9.8507              | 77.2866           | 0.412       | 0.0000     |
| 2026/03/31 | R214             | 06/08/2026 | 11.97 Call  | Bond Future                 | 11640.3900                 | 11.6404              | 11874.0000          | 11.8740           | 2.007       | 0.0000     |
| 2026/03/31 | R214             | 06/08/2026 | 11.97 Put   | Bond Future                 | 232.1800                   | 0.2322               | 213.2600            | 0.2133            | 8.149       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31 | R214             | 05/11/2026 |            | Bond Future                 | 9.9622                     | 75.1532              | 9.9203              | 75.4099           | 0.421       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 05/11/2026 | 10.97 Call | Bond Future                 | 7261.9000                  | 7.2619               | 7450.6400           | 7.4506            | 2.599       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 05/11/2026 | 10.97 Put  | Bond Future                 | 1459.7600                  | 1.4598               | 1391.8100           | 1.3918            | 4.655       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 04/02/2027 |            | Bond Future                 | 10.0353                    | 76.5712              | 9.9920              | 76.8326           | 0.432       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 04/02/2027 | 9.90 Call  | Bond Future                 | 3270.5400                  | 3.2705               | 3393.7500           | 3.3938            | 3.767       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 04/02/2027 | 9.90 Put   | Bond Future                 | 4090.7900                  | 4.0908               | 3952.6400           | 3.9526            | 3.377       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 06/05/2027 |            | Bond Future                 | 10.1086                    | 74.7046              | 10.0638             | 74.9713           | 0.443       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 06/05/2027 | 8.88 Call  | Bond Future                 | 1256.1900                  | 1.2562               | 1316.9700           | 1.3170            | 4.838       | 0.0000     | 0.0000 |
| 2026/03/31 | R214             | 06/05/2027 | 8.88 Put   | Bond Future                 | 9082.2000                  | 9.0822               | 8876.3100           | 8.8763            | 2.267       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 |            | Bond Future                 | 9.8704                     | 91.7487              | 9.8362              | 92.0288           | 0.346       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 11.72 Call | Bond Future                 | 13296.1600                 | 13.2962              | 13570.7100          | 13.5707           | 2.065       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 11.72 Put  | Bond Future                 | 27.7600                    | 0.0278               | 22.1700             | 0.0222            | 20.137      | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 8.30 Put   | Bond Future                 | 14469.7000                 | 14.4697              | 14189.7600          | 14.1898           | 1.935       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 8.30 Call  | Bond Future                 | 2.9700                     | 0.0030               | 3.1700              | 0.0032            | 6.734       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 8.70 Put   | Bond Future                 | 10467.2200                 | 10.4672              | 10188.7100          | 10.1887           | 2.661       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 8.70 Call  | Bond Future                 | 17.5000                    | 0.0175               | 19.1300             | 0.0191            | 9.314       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 9.18 Call  | Bond Future                 | 169.1600                   | 0.1692               | 185.9000            | 0.1859            | 9.896       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 9.18 Put   | Bond Future                 | 6110.5400                  | 6.1105               | 5847.1400           | 5.8471            | 4.311       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 9.19 Call  | Bond Future                 | 176.8900                   | 0.1769               | 194.3500            | 0.1944            | 9.871       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 07/05/2026 | 9.19 Put   | Bond Future                 | 6027.7700                  | 6.0278               | 5765.0900           | 5.7651            | 4.358       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 |            | Bond Future                 | 9.9410                     | 93.4133              | 9.9057              | 93.6986           | 0.355       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 12.37 Call | Bond Future                 | 16747.3100                 | 16.7473              | 17018.0200          | 17.0180           | 1.616       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 12.37 Put  | Bond Future                 | 183.2600                   | 0.1833               | 168.6300            | 0.1686            | 7.983       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 9.00 Call  | Bond Future                 | 593.6200                   | 0.5936               | 632.5800            | 0.6326            | 6.563       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 9.00 Put   | Bond Future                 | 8733.4500                  | 8.7335               | 8487.0700           | 8.4871            | 2.821       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 10.00 Call | Bond Future                 | 3560.6400                  | 3.5606               | 3703.9400           | 3.7039            | 4.025       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/08/2026 | 10.00 Put  | Bond Future                 | 3086.7600                  | 3.0868               | 2944.7200           | 2.9447            | 4.602       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 05/11/2026 |            | Bond Future                 | 10.0078                    | 90.6924              | 9.9715              | 90.9823           | 0.363       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 05/11/2026 | 11.31 Call | Bond Future                 | 11009.4300                 | 11.0094              | 11234.3900          | 11.2344           | 2.043       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 05/11/2026 | 11.31 Put  | Bond Future                 | 1541.8500                  | 1.5419               | 1476.8700           | 1.4769            | 4.214       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 04/02/2027 |            | Bond Future                 | 10.0764                    | 92.4035              | 10.0390             | 92.6988           | 0.372       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 04/02/2027 | 10.11 Call | Bond Future                 | 5036.4200                  | 5.0364               | 5187.9500           | 5.1880            | 3.009       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 04/02/2027 | 10.11 Put  | Bond Future                 | 4773.1400                  | 4.7731               | 4629.3700           | 4.6294            | 3.012       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/05/2027 |            | Bond Future                 | 10.1449                    | 89.6910              | 10.1062             | 89.9924           | 0.381       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/05/2027 | 9.05 Call  | Bond Future                 | 1889.1700                  | 1.8892               | 1965.0200           | 1.9650            | 4.015       | 0.0000     | 0.0000 |
| 2026/03/31 | R248             | 06/05/2027 | 9.05 Put   | Bond Future                 | 11097.8600                 | 11.0979              | 10872.3900          | 10.8724           | 2.032       | 0.0000     | 0.0000 |
| 2026/03/31 | R2R9             | 07/05/2026 |            | Bond Future                 | 9.7569                     | 101.9679             | 9.6712              | 102.5961          | 0.879       | 0.0000     | 0.0000 |
| 2026/03/31 | R2R9             | 07/05/2026 | 99.91 Call | Bond Future                 | 91118.2400                 | 91.1182              | 91746.3800          | 91.7464           | 0.689       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/03/31 | R2R9             | 07/05/2026 | 99.91 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2026/03/31 | R2R9             | 06/08/2026 |             | Bond Future                 | 9.8434                     | 103.8178             | 9.7544              | 104.4576          | 0.904       | 0.0000     |
| 2026/03/31 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 90698.3400                 | 90.6983              | 91338.0600          | 91.3381           | 0.705       | 0.0000     |
| 2026/03/31 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R2R9             | 05/11/2026 |             | Bond Future                 | 9.9239                     | 100.7476             | 9.8317              | 101.3984          | 0.929       | 0.0000     |
| 2026/03/31 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 89777.5100                 | 89.7775              | 90428.2900          | 90.4283           | 0.725       | 0.0000     |
| 2026/03/31 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R2R9             | 04/02/2027 |             | Bond Future                 | 10.0059                    | 102.6485             | 9.9103              | 103.3114          | 0.956       | 0.0000     |
| 2026/03/31 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 3677.0400                  | 3.6770               | 4002.7500           | 4.0028            | 8.858       | 0.0000     |
| 2026/03/31 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 4481.0400                  | 4.4810               | 4143.9300           | 4.1439            | 7.523       | 0.0000     |
| 2026/03/31 | R2R9             | 06/05/2027 |             | Bond Future                 | 10.0940                    | 99.5886              | 9.9946              | 100.2644          | 0.985       | 0.0000     |
| 2026/03/31 | R2R9             | 06/05/2027 | 8.83 Call   | Bond Future                 | 1434.7600                  | 1.4348               | 1594.3900           | 1.5944            | 11.126      | 0.0000     |
| 2026/03/31 | R2R9             | 06/05/2027 | 8.83 Put    | Bond Future                 | 10531.6200                 | 10.5316              | 10015.5200          | 10.0155           | 4.900       | 0.0000     |
| 2026/03/31 | R4R2             | 07/05/2026 |             | Bond Future                 | 9.8957                     | 102.9579             | 9.8456              | 103.3616          | 0.506       | 0.0000     |
| 2026/03/31 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 91868.7500                 | 91.8688              | 92272.5100          | 92.2725           | 0.439       | 0.0000     |
| 2026/03/31 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.9791                     | 104.8258             | 9.9272              | 105.2370          | 0.520       | 0.0000     |
| 2026/03/31 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 91408.5100                 | 91.4085              | 91819.7400          | 91.8197           | 0.450       | 0.0000     |
| 2026/03/31 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R4R2             | 05/11/2026 |             | Bond Future                 | 10.0567                    | 101.6480             | 10.0031             | 102.0661          | 0.533       | 0.0000     |
| 2026/03/31 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 90425.3900                 | 90.4254              | 90843.5000          | 90.8435           | 0.462       | 0.0000     |
| 2026/03/31 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/03/31 | R4R2             | 04/02/2027 |             | Bond Future                 | 10.1355                    | 103.5660             | 10.0801             | 103.9917          | 0.547       | 0.0000     |
| 2026/03/31 | R4R2             | 04/02/2027 | 10.13 Call  | Bond Future                 | 4493.0800                  | 4.4931               | 4710.5100           | 4.7105            | 4.839       | 0.0000     |
| 2026/03/31 | R4R2             | 04/02/2027 | 10.13 Put   | Bond Future                 | 4535.5000                  | 4.5355               | 4327.1800           | 4.3272            | 4.593       | 0.0000     |
| 2026/03/31 | R4R2             | 06/05/2027 |             | Bond Future                 | 10.2195                    | 100.3971             | 10.1620             | 100.8314          | 0.563       | 0.0000     |
| 2026/03/31 | R4R2             | 06/05/2027 | 9.00 Call   | Bond Future                 | 1687.3300                  | 1.6873               | 1790.6000           | 1.7906            | 6.120       | 0.0000     |
| 2026/03/31 | R4R2             | 06/05/2027 | 9.00 Put    | Bond Future                 | 11534.6200                 | 11.5346              | 11203.6100          | 11.2036           | 2.870       | 0.0000     |
| 2026/03/31 | RR87             | 07/05/2026 |             | Bond Future                 | 7.3740                     | 102.7061             | 7.3110              | 102.7416          | 0.855       | 0.0000     |
| 2026/03/31 | RR87             | 07/05/2026 | 6.81 Call   | Bond Future                 | 2.4420                     | 0.0024               | 3.7543              | 0.0038            | 53.740      | 0.0000     |
| 2026/03/31 | RR87             | 07/05/2026 | 6.81 Put    | Bond Future                 | 321.0320                   | 0.3210               | 286.8143            | 0.2868            | 10.659      | 0.0000     |
| 2026/03/31 | RR87             | 06/08/2026 |             | Bond Future                 | 7.3947                     | 100.8242             | 7.2873              | 100.8620          | 1.452       | 0.0000     |
| 2026/03/31 | RR87             | 06/08/2026 | 6.53 Call   | Bond Future                 | 7.6712                     | 0.0077               | 11.0254             | 0.0110            | 43.724      | 0.0000     |
| 2026/03/31 | RR87             | 06/08/2026 | 6.53 Put    | Bond Future                 | 313.4012                   | 0.3134               | 278.9054            | 0.2789            | 11.007      | 0.0000     |
| 2026/03/31 | RR87             | 05/11/2026 |             | Bond Future                 | 7.1284                     | 102.6778             | 6.7977              | 102.7157          | 4.639       | 0.0000     |
| 2026/03/31 | RR87             | 05/11/2026 | 5.27 Call   | Bond Future                 | 0.0932                     | 0.0001               | 0.3887              | 0.0004            | 317.160     | 0.0000     |
| 2026/03/31 | RR87             | 05/11/2026 | 5.27 Put    | Bond Future                 | 213.1732                   | 0.2132               | 175.6087            | 0.1756            | 17.622      | 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 |        |
|--------------|------------------|------------|-----------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/03/31   | RR88             | 07/05/2026 |           | Bond Future                 | 7.7835                     | 104.9459             | 7.6820              | 105.0985          | 1.305       | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 07/05/2026 | 6.84 Call | Bond Future                 | 0.3468                     | 0.0003               | 0.8281              | 0.0008            | 138.797     | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 07/05/2026 | 6.84 Put  | Bond Future                 | 1428.3168                  | 1.4283               | 1276.2381           | 1.2762            | 10.647      | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 06/08/2026 |           | Bond Future                 | 7.8879                     | 104.0298             | 7.7658              | 104.1751          | 1.548       | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 06/08/2026 | 6.79 Call | Bond Future                 | 21.8043                    | 0.0218               | 31.7132             | 0.0317            | 45.445      | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 06/08/2026 | 6.79 Put  | Bond Future                 | 1338.8443                  | 1.3388               | 1203.3932           | 1.2034            | 10.117      | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 05/11/2026 |           | Bond Future                 | 7.9684                     | 105.2826             | 7.8181              | 105.4385          | 1.886       | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 05/11/2026 | 6.71 Call | Bond Future                 | 31.8305                    | 0.0318               | 45.6005             | 0.0456            | 43.260      | 0.0000     | 0.0000 |
| 2026/03/31   | RR88             | 05/11/2026 | 6.71 Put  | Bond Future                 | 1346.1705                  | 1.3462               | 1204.1205           | 1.2041            | 10.552      | 0.0000     | 0.0000 |
| 2026/03/31   | X038             | 31/01/2038 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31   | X210             | 31/03/2028 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31   | X213             | 28/02/2031 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/03/31   | X214             | 28/02/2041 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| <b>Total</b> |                  |            |           |                             |                            |                      |                     |                   |             |            |        |

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