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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2026 TO 26/06/2026

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/06/26 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 06/08/2026 |             | Bond Future                 | 151.3670                   | 151.3670              | 151.3390             | 0.019             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 7266.9800                  | 7.2670                | 7238.9600            | 0.386             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 05/11/2026 |             | Bond Future                 | 152.6791                   | 152.6791              | 152.6536             | 0.017             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 5119.1300                  | 5.1191                | 5093.5500            | 0.500             | 0.0000       | 0.0000      |
| 2026/06/26 | 2029             | 05/11/2026 | 147.56 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | 2029             | 04/02/2027 |             | Bond Future                 | 155.6405                   | 155.6405             | 155.6267            | 155.6267          | 0.009       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 5920.5000                  | 5.9205               | 5906.6800           | 5.9067            | 0.233       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 06/05/2027 |             | Bond Future                 | 157.1252                   | 157.1252             | 157.1174            | 157.1174          | 0.005       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 06/05/2027 | 153.32 Call | Bond Future                 | 3805.1500                  | 3.8052               | 3797.3900           | 3.7974            | 0.204       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 06/05/2027 | 153.32 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 05/08/2027 |             | Bond Future                 | 160.1372                   | 160.1372             | 160.1493            | 160.1493          | 0.008       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 05/08/2027 | 156.72 Call | Bond Future                 | 3417.2300                  | 3.4172               | 3429.2800           | 3.4293            | 0.353       | 0.0000     | 0.0000 |
| 2026/06/26 | 2029             | 05/08/2027 | 156.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 1499.8100                  | 1.4998               | 1385.4800           | 1.3855            | 7.623       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 84.6400                    | 0.0846               | 96.0700             | 0.0961            | 13.504      | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 487.0600                   | 0.4871               | 439.5500            | 0.4396            | 9.754       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 590.3700                   | 0.5904               | 668.6200            | 0.6686            | 13.254      | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 1334.0600                  | 1.3341               | 1442.5600           | 1.4426            | 8.133       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 184.2900                   | 0.1843               | 167.0300            | 0.1670            | 9.366       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 |             | Bond Future                 | 7.6757                     | 101.2274             | 7.6340              | 101.3532          | 0.543       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 4529.5100                  | 4.5295               | 4654.6300           | 4.6546            | 2.762       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 5.7700                     | 0.0058               | 5.1300              | 0.0051            | 11.092      | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/11/2026 |             | Bond Future                 | 7.6840                     | 103.0861             | 7.6380              | 103.2161          | 0.599       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 2288.9300                  | 2.2889               | 2404.1300           | 2.4041            | 5.033       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 318.2800                   | 0.3183               | 303.3900            | 0.3034            | 4.678       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 04/02/2027 |             | Bond Future                 | 7.6718                     | 101.0538             | 7.6183              | 101.1946          | 0.697       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 1259.5100                  | 1.2595               | 1354.4100           | 1.3544            | 7.535       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 870.7300                   | 0.8707               | 824.7800            | 0.8248            | 5.277       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/05/2027 |             | Bond Future                 | 7.6682                     | 102.9932             | 7.6075              | 103.1409          | 0.792       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/05/2027 | 7.27 Call   | Bond Future                 | 627.3200                   | 0.6273               | 680.4100            | 0.6804            | 8.463       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 06/05/2027 | 7.27 Put    | Bond Future                 | 1601.2600                  | 1.6013               | 1506.6500           | 1.5067            | 5.908       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/08/2027 |             | Bond Future                 | 7.6839                     | 100.9341             | 7.6102              | 101.0978          | 0.958       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/08/2027 | 8.11 Call   | Bond Future                 | 1746.2000                  | 1.7462               | 1856.9900           | 1.8570            | 6.345       | 0.0000     | 0.0000 |
| 2026/06/26 | 2030             | 05/08/2027 | 8.11 Put    | Bond Future                 | 804.9800                   | 0.8050               | 752.0300            | 0.7520            | 6.578       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/08/2026 |             | Bond Future                 | 117.0092                   | 117.0092             | 116.8735            | 116.8735          | 0.116       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 3206.8300                  | 3.2068               | 3071.5800           | 3.0716            | 4.218       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 7.6100                     | 0.0076               | 8.0800              | 0.0081            | 6.176       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/11/2026 |             | Bond Future                 | 119.1858                   | 119.1858             | 119.0499            | 119.0499          | 0.114       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 7696.0100                  | 7.6960               | 7560.2200           | 7.5602            | 1.764       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 0.2100                     | 0.0002               | 0.3500              | 0.0004            | 66.667      | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 04/02/2027 |             | Bond Future                 | 118.9926                   | 118.9926             | 118.8635            | 118.8635          | 0.108       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 3032.8800                  | 3.0329               | 2936.2100           | 2.9362            | 3.187       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | 2031             | 04/02/2027 | 116.18 Put  | Bond Future                 | 220.3200                   | 0.2203               | 252.7500            | 0.2528            | 14.719      | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/05/2027 |             | Bond Future                 | 121.3034                   | 121.3034             | 121.1767            | 121.1767          | 0.104       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/05/2027 | 116.87 Call | Bond Future                 | 4516.9300                  | 4.5169               | 4416.7100           | 4.4167            | 2.219       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 06/05/2027 | 116.87 Put  | Bond Future                 | 83.5000                    | 0.0835               | 110.0200            | 0.1100            | 31.760      | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/08/2027 |             | Bond Future                 | 121.0632                   | 121.0632             | 120.9493            | 120.9493          | 0.094       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/08/2027 | 121.41 Call | Bond Future                 | 1094.1200                  | 1.0941               | 1101.3100           | 1.1013            | 0.657       | 0.0000     | 0.0000 |
| 2026/06/26 | 2031             | 05/08/2027 | 121.41 Put  | Bond Future                 | 1440.9000                  | 1.4409               | 1562.0300           | 1.5620            | 8.407       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/08/2026 |             | Bond Future                 | 7.9360                     | 104.4094             | 7.8947              | 104.5958          | 0.520       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 9293.3200                  | 9.2933               | 9479.4800           | 9.4795            | 2.003       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 1.3400                     | 0.0013               | 1.1000              | 0.0011            | 17.910      | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/11/2026 |             | Bond Future                 | 7.9598                     | 102.1668             | 7.9157              | 102.3587          | 0.554       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/11/2026 | 9.16 Call   | Bond Future                 | 5337.1200                  | 5.3371               | 5513.9600           | 5.5140            | 3.313       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/11/2026 | 9.16 Put    | Bond Future                 | 280.8600                   | 0.2809               | 265.8300            | 0.2658            | 5.351       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 04/02/2027 |             | Bond Future                 | 7.9730                     | 104.1248             | 7.9243              | 104.3286          | 0.611       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 04/02/2027 | 8.48 Call   | Bond Future                 | 3117.8900                  | 3.1179               | 3273.7900           | 3.2738            | 5.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 04/02/2027 | 8.48 Put    | Bond Future                 | 1025.6900                  | 1.0257               | 977.7700            | 0.9778            | 4.672       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/05/2027 |             | Bond Future                 | 7.9857                     | 101.9626             | 7.9329              | 102.1745          | 0.661       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/05/2027 | 7.80 Call   | Bond Future                 | 1593.5300                  | 1.5935               | 1673.7500           | 1.6738            | 5.034       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 06/05/2027 | 7.80 Put    | Bond Future                 | 2341.6000                  | 2.3416               | 2209.9100           | 2.2099            | 5.624       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/08/2027 |             | Bond Future                 | 8.0111                     | 103.8922             | 7.9514              | 104.1214          | 0.745       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/08/2027 | 8.42 Call   | Bond Future                 | 3064.9500                  | 3.0650               | 3214.7100           | 3.2147            | 4.886       | 0.0000     | 0.0000 |
| 2026/06/26 | 2032             | 05/08/2027 | 8.42 Put    | Bond Future                 | 1512.1400                  | 1.5121               | 1432.7200           | 1.4327            | 5.252       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/08/2026 |             | Bond Future                 | 147.8394                   | 147.8394             | 147.8080            | 147.8080          | 0.021       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/08/2026 | 134.25 Call | Bond Future                 | 13589.4000                 | 13.5894              | 13558.0200          | 13.5580           | 0.231       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/08/2026 | 134.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/11/2026 |             | Bond Future                 | 148.9824                   | 148.9824             | 148.9533            | 148.9533          | 0.020       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/11/2026 | 137.26 Call | Bond Future                 | 11722.4300                 | 11.7224              | 11693.3400          | 11.6933           | 0.248       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/11/2026 | 137.26 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 04/02/2027 |             | Bond Future                 | 151.8720                   | 151.8720             | 151.8544            | 151.8544          | 0.012       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 04/02/2027 | 142.71 Call | Bond Future                 | 9162.0200                  | 9.1620               | 9144.3600           | 9.1444            | 0.193       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 04/02/2027 | 142.71 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/05/2027 |             | Bond Future                 | 153.1779                   | 153.1779             | 153.1660            | 153.1660          | 0.008       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/05/2027 | 151.21 Call | Bond Future                 | 1967.9000                  | 1.9679               | 1956.0200           | 1.9560            | 0.604       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 06/05/2027 | 151.21 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/08/2027 |             | Bond Future                 | 156.1144                   | 156.1144             | 156.1218            | 156.1218          | 0.005       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/08/2027 | 153.15 Call | Bond Future                 | 2964.4100                  | 2.9644               | 2971.7700           | 2.9718            | 0.248       | 0.0000     | 0.0000 |
| 2026/06/26 | 2033             | 05/08/2027 | 153.15 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 16863.5500                 | 16.8636              | 17075.2400          | 17.0752           | 1.255       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 0.1700                     | 0.0002               | 0.1200              | 0.0001            | 29.412      | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 13582.9000                 | 13.5829              | 13794.7400          | 13.7947           | 1.560       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 2.2200                     | 0.0022               | 2.3200              | 0.0023            | 4.505       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 22.9100                    | 0.0229               | 20.0600             | 0.0201            | 12.440      | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 9666.0000                  | 9.6660               | 9874.8900           | 9.8749            | 2.161       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 |             | Bond Future                 | 8.5111                     | 100.1958             | 8.4802              | 100.4076          | 0.363       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 19008.9100                 | 19.0089              | 19220.6400          | 19.2206           | 1.114       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 0.0200                     | 0.0000               | 0.0100              | 0.0000            | 50.000      | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 9.30 Call   | Bond Future                 | 5373.3000                  | 5.3733               | 5567.4000           | 5.5674            | 3.612       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/08/2026 | 9.30 Put    | Bond Future                 | 168.4300                   | 0.1684               | 150.7900            | 0.1508            | 10.473      | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 14004.6300                 | 14.0046              | 14218.2900          | 14.2183           | 1.526       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 102.3900                   | 0.1024               | 98.4400             | 0.0984            | 3.858       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 10769.0200                 | 10.7690              | 10990.8100          | 10.9908           | 2.060       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 250.6700                   | 0.2507               | 254.8500            | 0.2549            | 1.668       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 690.3800                   | 0.6904               | 665.0600            | 0.6651            | 3.668       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 6597.5300                  | 6.5975               | 6789.8200           | 6.7898            | 2.915       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 |             | Bond Future                 | 8.5444                     | 102.0356             | 8.5120              | 102.2532          | 0.379       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 12878.0400                 | 12.8780              | 13103.9800          | 13.1040           | 1.754       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 140.1000                   | 0.1401               | 148.4300            | 0.1484            | 5.946       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 |             | Bond Future                 | 8.5717                     | 99.7327              | 8.5369              | 99.9627           | 0.406       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 7076.0400                  | 7.0760               | 7266.6900           | 7.2667            | 2.694       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 1133.5500                  | 1.1336               | 1094.1900           | 1.0942            | 3.472       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.81 Call   | Bond Future                 | 8602.5900                  | 8.6026               | 8800.6600           | 8.8007            | 2.302       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.81 Put    | Bond Future                 | 859.8100                   | 0.8598               | 827.8700            | 0.8279            | 3.715       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.31 Call   | Bond Future                 | 6086.7500                  | 6.0868               | 6270.0100           | 6.2700            | 3.011       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 9.31 Put    | Bond Future                 | 1370.6600                  | 1.3707               | 1323.9100           | 1.3239            | 3.411       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 8.44 Put    | Bond Future                 | 3315.0900                  | 3.3151               | 3185.4200           | 3.1854            | 3.912       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 04/02/2027 | 8.44 Call   | Bond Future                 | 2441.3000                  | 2.4413               | 2541.6400           | 2.5416            | 4.110       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/05/2027 |             | Bond Future                 | 8.6045                     | 101.6467             | 8.5677              | 101.8852          | 0.428       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/05/2027 | 8.58 Call   | Bond Future                 | 3237.9600                  | 3.2380               | 3364.0400           | 3.3640            | 3.894       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 06/05/2027 | 8.58 Put    | Bond Future                 | 3396.7700                  | 3.3968               | 3284.3500           | 3.2844            | 3.310       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/08/2027 |             | Bond Future                 | 8.6470                     | 99.3114              | 8.6067              | 99.5674           | 0.466       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/08/2027 | 9.05 Call   | Bond Future                 | 5197.2100                  | 5.1972               | 5362.0300           | 5.3620            | 3.171       | 0.0000     | 0.0000 |
| 2026/06/26 | 2037             | 05/08/2027 | 9.05 Put    | Bond Future                 | 2685.6400                  | 2.6856               | 2594.4000           | 2.5944            | 3.397       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/08/2026 |             | Bond Future                 | 162.6027                   | 162.6027             | 163.0227            | 163.0227          | 0.258       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 17882.7300                 | 17.8827              | 18302.7300          | 18.3027           | 2.349       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | 2038             | 05/11/2026 |             | Bond Future                 | 165.6274                   | 165.6274             | 166.0584            | 166.0584          | 0.260       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 19317.3700                 | 19.3174              | 19748.3800          | 19.7484           | 2.231       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 04/02/2027 |             | Bond Future                 | 166.5657                   | 166.5657             | 167.0181            | 167.0181          | 0.272       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 12735.6500                 | 12.7357              | 13188.0900          | 13.1881           | 3.553       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/05/2027 |             | Bond Future                 | 169.8005                   | 169.8005             | 170.2686            | 170.2686          | 0.276       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/05/2027 | 166.10 Call | Bond Future                 | 3700.5000                  | 3.7005               | 4168.6100           | 4.1686            | 12.650      | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 06/05/2027 | 166.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 05/08/2027 |             | Bond Future                 | 170.7268                   | 170.7268             | 171.2254            | 171.2254          | 0.292       | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 05/08/2027 | 169.13 Call | Bond Future                 | 1596.8300                  | 1.5968               | 2095.3600           | 2.0954            | 31.220      | 0.0000     | 0.0000 |
| 2026/06/26 | 2038             | 05/08/2027 | 169.13 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/08/2026 |             | Bond Future                 | 8.8132                     | 101.7440             | 8.7924              | 101.9078          | 0.236       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/08/2026 | 12.19 Call  | Bond Future                 | 22310.1800                 | 22.3102              | 22474.0000          | 22.4740           | 0.734       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/08/2026 | 12.19 Put   | Bond Future                 | 0.0200                     | 0.0000               | 0.0100              | 0.0000            | 50.000      | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/08/2026 | 9.20 Call   | Bond Future                 | 3597.6700                  | 3.5977               | 3719.8900           | 3.7199            | 3.397       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/08/2026 | 9.20 Put    | Bond Future                 | 614.4800                   | 0.6145               | 572.8700            | 0.5729            | 6.772       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 |             | Bond Future                 | 8.8518                     | 103.6122             | 8.8301              | 103.7810          | 0.245       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 11.06 Call  | Bond Future                 | 15444.3000                 | 15.4443              | 15607.9900          | 15.6080           | 1.060       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 11.06 Put   | Bond Future                 | 157.7000                   | 0.1577               | 152.5700            | 0.1526            | 3.253       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 11.27 Call  | Bond Future                 | 16681.5600                 | 16.6816              | 16835.1200          | 16.8351           | 0.921       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 11.27 Put   | Bond Future                 | 117.4300                   | 0.1174               | 102.1700            | 0.1022            | 12.995      | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 10.67 Call  | Bond Future                 | 13107.7300                 | 13.1077              | 13299.0600          | 13.2991           | 1.460       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 10.67 Put   | Bond Future                 | 269.0000                   | 0.2690               | 291.5100            | 0.2915            | 8.368       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 9.91 Put    | Bond Future                 | 717.1700                   | 0.7172               | 701.5300            | 0.7015            | 2.181       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 05/11/2026 | 9.91 Call   | Bond Future                 | 8488.5300                  | 8.4885               | 8641.7100           | 8.6417            | 1.805       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 |             | Bond Future                 | 8.8857                     | 101.0890             | 8.8622              | 101.2694          | 0.265       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 9.93 Call   | Bond Future                 | 8838.7400                  | 8.8387               | 8995.8000           | 8.9958            | 1.777       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 9.93 Put    | Bond Future                 | 1266.1300                  | 1.2661               | 1242.7700           | 1.2428            | 1.845       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 10.17 Call  | Bond Future                 | 10225.9400                 | 10.2259              | 10378.1000          | 10.3781           | 1.488       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 10.17 Put   | Bond Future                 | 1027.0100                  | 1.0270               | 998.7500            | 0.9988            | 2.752       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 9.67 Call   | Bond Future                 | 7366.2400                  | 7.3662               | 7515.4700           | 7.5155            | 2.026       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 9.67 Put    | Bond Future                 | 1602.0800                  | 1.6021               | 1570.8900           | 1.5709            | 1.947       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 8.78 Put    | Bond Future                 | 3832.7200                  | 3.8327               | 3738.7900           | 3.7388            | 2.451       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 04/02/2027 | 8.78 Call   | Bond Future                 | 3018.5400                  | 3.0185               | 3105.0300           | 3.1050            | 2.865       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/05/2027 |             | Bond Future                 | 8.9245                     | 103.0291             | 8.8997              | 103.2171          | 0.279       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/05/2027 | 8.88 Call   | Bond Future                 | 3812.1800                  | 3.8122               | 3911.2300           | 3.9112            | 2.598       | 0.0000     | 0.0000 |
| 2026/06/26 | 2040             | 06/05/2027 | 8.88 Put    | Bond Future                 | 4149.0700                  | 4.1491               | 4060.0800           | 4.0601            | 2.145       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2026/06/26 | 2040             | 05/08/2027 |             | Bond Future                 | 8.9723                     | 100.4692             | 8.9447     | 100.6741            | 0.307             | 0.0000      | 0.0000     |
| 2026/06/26 | 2040             | 05/08/2027 | 9.33 Call   | Bond Future                 | 5991.5000                  | 5.9915               | 6121.4800  | 6.1215              | 2.169             | 0.0000      | 0.0000     |
| 2026/06/26 | 2040             | 05/08/2027 | 9.33 Put    | Bond Future                 | 3383.0600                  | 3.3831               | 3308.1600  | 3.3082              | 2.214             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/08/2026 |             | Bond Future                 | 125.2917                   | 125.2917             | 125.1600   | 125.1600            | 0.105             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/08/2026 | 110.88 Call | Bond Future                 | 14412.2839                 | 14.4123              | 14280.6066 | 14.2806             | 0.914             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/08/2026 | 110.88 Put  | Bond Future                 | 0.5439                     | 0.0005               | 0.5966     | 0.0006              | 9.705             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/11/2026 |             | Bond Future                 | 127.6224                   | 127.6224             | 127.4907   | 127.4907            | 0.103             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/11/2026 | 112.84 Call | Bond Future                 | 14840.6205                 | 14.8406              | 14714.3745 | 14.7144             | 0.851             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/11/2026 | 112.84 Put  | Bond Future                 | 58.2305                    | 0.0582               | 63.7245    | 0.0637              | 9.435             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 04/02/2027 |             | Bond Future                 | 127.1469                   | 127.1469             | 127.0229   | 127.0229            | 0.098             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 04/02/2027 | 117.63 Call | Bond Future                 | 10238.3288                 | 10.2383              | 10149.9957 | 10.1500             | 0.863             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 04/02/2027 | 117.63 Put  | Bond Future                 | 721.4088                   | 0.7214               | 757.0857   | 0.7571              | 4.945             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/05/2027 |             | Bond Future                 | 129.6162                   | 129.6162             | 129.4948   | 129.4948            | 0.094             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/05/2027 | 127.48 Call | Bond Future                 | 5401.5679                  | 5.4016               | 5355.6045  | 5.3556              | 0.851             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 06/05/2027 | 127.48 Put  | Bond Future                 | 3265.3979                  | 3.2654               | 3340.7745  | 3.3408              | 2.308             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/08/2027 |             | Bond Future                 | 129.0787                   | 129.0787             | 128.9712   | 128.9712            | 0.083             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/08/2027 | 129.56 Call | Bond Future                 | 4441.0595                  | 4.4411               | 4408.6908  | 4.4087              | 0.729             | 0.0000      | 0.0000     |
| 2026/06/26 | 2043             | 05/08/2027 | 129.56 Put  | Bond Future                 | 4922.3895                  | 4.9224               | 4997.4708  | 4.9975              | 1.525             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.75 Call   | Bond Future                 | 6944.9200                  | 6.9449               | 7232.2400  | 7.2322              | 4.137             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.75 Put    | Bond Future                 | 227.6100                   | 0.2276               | 203.0000   | 0.2030              | 10.812            | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.25 Call   | Bond Future                 | 3517.4100                  | 3.5174               | 3747.9100  | 3.7479              | 6.553             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.25 Put    | Bond Future                 | 820.8000                   | 0.8208               | 739.3700   | 0.7394              | 9.921             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.00 Call   | Bond Future                 | 2104.1900                  | 2.1042               | 2276.4400  | 2.2764              | 8.186             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 9.00 Put    | Bond Future                 | 1518.2800                  | 1.5183               | 1378.6000  | 1.3786              | 9.200             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 |             | Bond Future                 | 8.9320                     | 98.6845              | 8.8961     | 98.9964             | 0.402             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 12.42 Call  | Bond Future                 | 24354.9400                 | 24.3549              | 24666.8600 | 24.6669             | 1.281             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/08/2026 | 12.42 Put   | Bond Future                 | 0.0200                     | 0.0000               | 0.0100     | 0.0000              | 50.000            | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 05/11/2026 |             | Bond Future                 | 8.9693                     | 100.4965             | 8.9320     | 100.8161            | 0.415             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 05/11/2026 | 11.34 Call  | Bond Future                 | 17673.9700                 | 17.6740              | 17991.0500 | 17.9911             | 1.794             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 05/11/2026 | 11.34 Put   | Bond Future                 | 150.4900                   | 0.1505               | 147.9800   | 0.1480              | 1.668             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 04/02/2027 |             | Bond Future                 | 9.0023                     | 98.0389              | 8.9630     | 98.3727             | 0.436             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 04/02/2027 | 10.18 Call  | Bond Future                 | 10555.3200                 | 10.5553              | 10847.5100 | 10.8475             | 2.768             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 04/02/2027 | 10.18 Put   | Bond Future                 | 1285.3400                  | 1.2853               | 1243.6900  | 1.2437              | 3.240             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/05/2027 |             | Bond Future                 | 9.0395                     | 99.9204              | 8.9986     | 100.2647            | 0.453             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/05/2027 | 9.08 Call   | Bond Future                 | 4669.5000                  | 4.6695               | 4866.8500  | 4.8669              | 4.226             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 06/05/2027 | 9.08 Put    | Bond Future                 | 4330.9700                  | 4.3310               | 4184.0800  | 4.1841              | 3.392             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 05/08/2027 |             | Bond Future                 | 9.0844                     | 97.4270              | 9.0406     | 97.7907             | 0.482             | 0.0000      | 0.0000     |
| 2026/06/26 | 2044             | 05/08/2027 | 9.44 Call   | Bond Future                 | 6702.8300                  | 6.7028               | 6944.3500  | 6.9444              | 3.603             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | 2044             | 05/08/2027 | 9.44 Put    | Bond Future                 | 3822.3800                  | 3.8224               | 3700.1900           | 3.7002            | 3.197       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/08/2026 |             | Bond Future                 | 146.7802                   | 146.7802             | 145.9367            | 145.9367          | 0.575       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/08/2026 | 122.38 Call | Bond Future                 | 24400.1800                 | 24.4002              | 23556.7000          | 23.5567           | 3.457       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/08/2026 | 122.38 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/11/2026 |             | Bond Future                 | 147.1480                   | 147.1480             | 146.2917            | 146.2917          | 0.582       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/11/2026 | 125.48 Call | Bond Future                 | 21668.0400                 | 21.6680              | 20811.6700          | 20.8117           | 3.952       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/11/2026 | 125.48 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 04/02/2027 |             | Bond Future                 | 150.0024                   | 150.0024             | 149.1410            | 149.1410          | 0.574       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 04/02/2027 | 131.09 Call | Bond Future                 | 18912.4400                 | 18.9124              | 18051.0400          | 18.0510           | 4.555       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 04/02/2027 | 131.09 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/05/2027 |             | Bond Future                 | 150.4986                   | 150.4986             | 149.6267            | 149.6267          | 0.579       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/05/2027 | 148.99 Call | Bond Future                 | 1508.5800                  | 1.5086               | 636.7100            | 0.6367            | 57.794      | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 06/05/2027 | 148.99 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/08/2027 |             | Bond Future                 | 153.3829                   | 153.3829             | 152.5133            | 152.5133          | 0.567       | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/08/2027 | 149.17 Call | Bond Future                 | 4212.9000                  | 4.2129               | 3343.2800           | 3.3433            | 20.642      | 0.0000     | 0.0000 |
| 2026/06/26 | 2046             | 05/08/2027 | 149.17 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/08/2026 |             | Bond Future                 | 148.6603                   | 148.6603             | 149.4372            | 149.4372          | 0.523       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/08/2026 | 123.27 Call | Bond Future                 | 25390.3300                 | 25.3903              | 26167.2100          | 26.1672           | 3.060       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/08/2026 | 123.27 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/11/2026 |             | Bond Future                 | 151.4255                   | 151.4255             | 152.2197            | 152.2197          | 0.525       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/11/2026 | 123.84 Call | Bond Future                 | 27585.4700                 | 27.5855              | 28379.7300          | 28.3797           | 2.879       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/11/2026 | 123.84 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 04/02/2027 |             | Bond Future                 | 151.8313                   | 151.8313             | 152.6529            | 152.6529          | 0.541       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 04/02/2027 | 132.39 Call | Bond Future                 | 19441.2700                 | 19.4413              | 20262.8600          | 20.2629           | 4.226       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 04/02/2027 | 132.39 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/05/2027 |             | Bond Future                 | 154.7800                   | 154.7800             | 155.6237            | 155.6237          | 0.545       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/05/2027 | 150.46 Call | Bond Future                 | 4320.0200                  | 4.3200               | 5163.7000           | 5.1637            | 19.530      | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 06/05/2027 | 150.46 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/08/2027 |             | Bond Future                 | 155.1543                   | 155.1543             | 156.0337            | 156.0337          | 0.567       | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/08/2027 | 152.97 Call | Bond Future                 | 2184.2500                  | 2.1843               | 3063.7000           | 3.0637            | 40.263      | 0.0000     | 0.0000 |
| 2026/06/26 | 2050             | 05/08/2027 | 152.97 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | AL37             | 06/08/2026 |             | Index Future                | 1306.0780                  | 1306.0780            | 1308.1330           | 1308.1330         | 0.157       | 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 |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | AL37             | 05/11/2026 |         | Index Future                | 1330.3150                  | 1330.3150            | 1332.4330           | 1332.4330         | 0.159       | 0.0000     | 0.0000 |
| 2026/06/26 | AL37             | 04/02/2027 |         | Index Future                | 1355.8020                  | 1355.8020            | 1358.0680           | 1358.0680         | 0.167       | 0.0000     | 0.0000 |
| 2026/06/26 | AL37             | 06/05/2027 |         | Index Future                | 1381.8280                  | 1381.8280            | 1384.1930           | 1384.1930         | 0.171       | 0.0000     | 0.0000 |
| 2026/06/26 | AL37             | 05/08/2027 |         | Index Future                | 1407.7470                  | 1407.7470            | 1410.3300           | 1410.3300         | 0.183       | 0.0000     | 0.0000 |
| 2026/06/26 | AL7T             | 06/08/2026 |         | Index Future                | 1711.9540                  | 1711.9540            | 1714.3970           | 1714.3970         | 0.143       | 0.0000     | 0.0000 |
| 2026/06/26 | AL7T             | 05/11/2026 |         | Index Future                | 1743.7230                  | 1743.7230            | 1746.2440           | 1746.2440         | 0.145       | 0.0000     | 0.0000 |
| 2026/06/26 | AL7T             | 04/02/2027 |         | Index Future                | 1777.1300                  | 1777.1300            | 1779.8400           | 1779.8400         | 0.152       | 0.0000     | 0.0000 |
| 2026/06/26 | AL7T             | 06/05/2027 |         | Index Future                | 1811.2440                  | 1811.2440            | 1814.0790           | 1814.0790         | 0.157       | 0.0000     | 0.0000 |
| 2026/06/26 | AL7T             | 05/08/2027 |         | Index Future                | 1845.2180                  | 1845.2180            | 1848.3340           | 1848.3340         | 0.169       | 0.0000     | 0.0000 |
| 2026/06/26 | ALBI             | 06/08/2026 |         | Index Future                | 1444.4920                  | 1444.4920            | 1447.0850           | 1447.0850         | 0.180       | 0.0000     | 0.0000 |
| 2026/06/26 | ALBI             | 05/11/2026 |         | Index Future                | 1471.2970                  | 1471.2970            | 1473.9670           | 1473.9670         | 0.181       | 0.0000     | 0.0000 |
| 2026/06/26 | ALBI             | 04/02/2027 |         | Index Future                | 1499.4850                  | 1499.4850            | 1502.3250           | 1502.3250         | 0.189       | 0.0000     | 0.0000 |
| 2026/06/26 | ALBI             | 06/05/2027 |         | Index Future                | 1528.2700                  | 1528.2700            | 1531.2250           | 1531.2250         | 0.193       | 0.0000     | 0.0000 |
| 2026/06/26 | ALBI             | 05/08/2027 |         | Index Future                | 1556.9360                  | 1556.9360            | 1560.1390           | 1560.1390         | 0.206       | 0.0000     | 0.0000 |
| 2026/06/26 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C039             | 31/03/2039 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C818             | 21/12/2027 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | C871             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CC42             | 31/03/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2026/06/26 | ES33             | 06/08/2026 |            | Bond Future                 | 8.6708                     | 96.9377              | 8.6499              | 97.0426           | 0.241       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 15069.0500                 | 15.0691              | 15173.9600          | 15.1740           | 0.696       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/11/2026 |            | Bond Future                 | 8.7210                     | 94.9476              | 8.6987              | 95.0563           | 0.255       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 9619.1800                  | 9.6192               | 9727.9300           | 9.7279            | 1.131       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 04/02/2027 |            | Bond Future                 | 8.7669                     | 96.7895              | 8.7419              | 96.9081           | 0.285       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 4292.9500                  | 4.2930               | 4411.4900           | 4.4115            | 2.761       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 06/05/2027 |            | Bond Future                 | 8.8113                     | 94.8734              | 8.7842              | 94.9981           | 0.308       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 06/05/2027 | 8.80 Call  | Bond Future                 | 0.0000                     | 0.0000               | 72.8300             | 0.0728            | 100.000     | 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 |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | ES33             | 06/05/2027 | 8.80 Put       | Bond Future                 | 51.9100                    | 0.0519               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/08/2027 |                | Bond Future                 | 8.8676                     | 96.6900              | 8.8363              | 96.8294           | 0.353       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/08/2027 | 9.27 Call      | Bond Future                 | 1769.5400                  | 1.7695               | 1908.9700           | 1.9090            | 7.879       | 0.0000     | 0.0000 |
| 2026/06/26 | ES33             | 05/08/2027 | 9.27 Put       | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/08/2026 |                | Bond Future                 | 9.2552                     | 96.3195              | 9.2395              | 96.4427           | 0.170       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/08/2026 | 12.65 Call     | Bond Future                 | 21845.1400                 | 21.8451              | 21968.3400          | 21.9683           | 0.564       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/08/2026 | 12.65 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/11/2026 |                | Bond Future                 | 9.3036                     | 93.8470              | 9.2871              | 93.9744           | 0.177       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/11/2026 | 11.66 Call     | Bond Future                 | 15882.2300                 | 15.8822              | 16009.6000          | 16.0096           | 0.802       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/11/2026 | 11.66 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 04/02/2027 |                | Bond Future                 | 9.3476                     | 95.6679              | 9.3296              | 95.8054           | 0.192       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 04/02/2027 | 10.29 Call     | Bond Future                 | 6808.0300                  | 6.8080               | 6945.5100           | 6.9455            | 2.019       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 04/02/2027 | 10.29 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/05/2027 |                | Bond Future                 | 9.3936                     | 93.2613              | 9.3745              | 93.4052           | 0.203       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/05/2027 | 9.33 Call      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 06/05/2027 | 9.33 Put       | Bond Future                 | 481.0900                   | 0.4811               | 337.1200            | 0.3371            | 29.926      | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/08/2027 |                | Bond Future                 | 9.4462                     | 95.0457              | 9.4249              | 95.2046           | 0.226       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/08/2027 | 9.84 Call      | Bond Future                 | 2863.6800                  | 2.8637               | 3022.6200           | 3.0226            | 5.550       | 0.0000     | 0.0000 |
| 2026/06/26 | ES42             | 05/08/2027 | 9.84 Put       | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/08/2026 |                | GOVI                        | 1417.8860                  | 1417.8860            | 1420.5830           | 1420.5830         | 0.190       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 2288860.0000               | 228.8860             | 2315830.0000        | 231.5830          | 1.178       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 05/11/2026 |                | GOVI                        | 1444.1980                  | 1444.1980            | 1446.9730           | 1446.9730         | 0.192       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1671980.0000               | 167.1980             | 1699730.0000        | 169.9730          | 1.660       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 04/02/2027 |                | GOVI                        | 1471.8670                  | 1471.8670            | 1474.8110           | 1474.8110         | 0.200       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 1028670.0000               | 102.8670             | 1058110.0000        | 105.8110          | 2.862       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/05/2027 |                | GOVI                        | 1500.1210                  | 1500.1210            | 1503.1820           | 1503.1820         | 0.204       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/05/2027 | 1,427. Call 00 | GOVI                        | 731210.0000                | 73.1210              | 761820.0000         | 76.1820           | 4.186       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 06/05/2027 | 1,427. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 05/08/2027 |                | GOVI                        | 1528.2590                  | 1528.2590            | 1531.5660           | 1531.5660         | 0.216       | 0.0000     | 0.0000 |
| 2026/06/26 | GOVI             | 05/08/2027 | 1,465. Call 00 | GOVI                        | 632590.0000                | 63.2590              | 665660.0000         | 66.5660           | 5.228       | 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 |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/06/26 | GOVI             | 05/08/2027 | 1,465. Put 00 | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/26 | GVIX             | 01/01/2029 |               | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 0.000             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 06/08/2026 |               | Bond Future                 | 136.0620                   | 136.0620             | 135.9582            | 0.076             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 06/08/2026 | 112.95 Call   | Bond Future                 | 23112.2988                 | 23.1123              | 23008.5277          | 0.449             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 06/08/2026 | 112.95 Put    | Bond Future                 | 0.2988                     | 0.0003               | 0.3177              | 0.0003            | 6.329       | 0.0000     |
| 2026/06/26 | I258             | 05/11/2026 |               | Bond Future                 | 138.5931                   | 138.5931             | 138.4900            | 0.074             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 05/11/2026 | 114.95 Call   | Bond Future                 | 23707.5571                 | 23.7076              | 23609.3254          | 0.414             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 05/11/2026 | 114.95 Put    | Bond Future                 | 64.4371                    | 0.0644               | 69.3154             | 0.0693            | 7.571       | 0.0000     |
| 2026/06/26 | I258             | 04/02/2027 |               | Bond Future                 | 138.3305                   | 138.3305             | 138.2364            | 0.068             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 04/02/2027 | 118.90 Call   | Bond Future                 | 19964.1134                 | 19.9641              | 19894.0126          | 0.351             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 04/02/2027 | 118.90 Put    | Bond Future                 | 533.5734                   | 0.5336               | 557.6426            | 0.5576            | 4.511       | 0.0000     |
| 2026/06/26 | I258             | 06/05/2027 |               | Bond Future                 | 141.0168                   | 141.0168             | 140.9266            | 0.064             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 06/05/2027 | 134.78 Call   | Bond Future                 | 10275.0565                 | 10.2751              | 10257.4385          | 0.171             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 06/05/2027 | 134.78 Put    | Bond Future                 | 4038.2965                  | 4.0383               | 4110.8385           | 4.1108            | 1.796       | 0.0000     |
| 2026/06/26 | I258             | 05/08/2027 |               | Bond Future                 | 140.6980                   | 140.6980             | 140.6237            | 0.053             | 0.0000      | 0.0000     |
| 2026/06/26 | I258             | 05/08/2027 | 138.93 Call   | Bond Future                 | 8423.5466                  | 8.4235               | 8419.2066           | 8.4192            | 0.052       | 0.0000     |
| 2026/06/26 | I258             | 05/08/2027 | 138.93 Put    | Bond Future                 | 6655.5566                  | 6.6556               | 6725.4966           | 6.7255            | 1.051       | 0.0000     |
| 2026/06/26 | IGOV             | 06/08/2026 |               | Index Future                | 457.9550                   | 457.9550             | 456.8230            | 0.247             | 0.0000      | 0.0000     |
| 2026/06/26 | IGOV             | 05/11/2026 |               | Index Future                | 466.5650                   | 466.5650             | 465.4210            | 0.245             | 0.0000      | 0.0000     |
| 2026/06/26 | IGOV             | 04/02/2027 |               | Index Future                | 475.6140                   | 475.6140             | 474.4850            | 0.237             | 0.0000      | 0.0000     |
| 2026/06/26 | IGOV             | 06/05/2027 |               | Index Future                | 484.8520                   | 484.8520             | 483.7200            | 0.233             | 0.0000      | 0.0000     |
| 2026/06/26 | IGOV             | 05/08/2027 |               | Index Future                | 494.0520                   | 494.0520             | 492.9600            | 0.221             | 0.0000      | 0.0000     |
| 2026/06/26 | IS10             | 15/06/2026 |               | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 21/09/2026 |               | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 21/12/2026 |               | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 15/03/2027 |               | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 21/06/2027 |               | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 20/09/2027 |               | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 20/12/2027 |               | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 22/03/2028 |               | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 20/06/2028 |               | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     |
| 2026/06/26 | IS10             | 19/09/2028 |               | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     |
| 2026/06/26 | J186             | 21/12/2026 |               | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     |
| 2026/06/26 | JBAF             | 17/06/2026 |               | Jibar Tradeable Future      | 8.4000                     | 8.4000               | 8.4000              | 91.6000           | 0.000       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/06/26 | R033             | 06/08/2026 |            | Bond Future                 | 8.0165                     | 113.6957              | 7.9804               | 113.8903          | 0.450        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 11242.4000                 | 11.2424               | 11436.8700           | 11.4369           | 1.730        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 0.9900                     | 0.0010                | 0.8900               | 0.0009            | 10.101       | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/11/2026 |            | Bond Future                 | 8.0422                     | 110.7413              | 8.0038               | 110.9417          | 0.477        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 6753.9100                  | 6.7539                | 6940.7100            | 6.9407            | 2.766        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 289.4600                   | 0.2895                | 275.9300             | 0.2759            | 4.674        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 04/02/2027 |            | Bond Future                 | 8.0585                     | 112.8637              | 8.0163               | 113.0769          | 0.524        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 4051.1300                  | 4.0511                | 4220.0400            | 4.2200            | 4.169        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 1118.3800                  | 1.1184                | 1074.0700            | 1.0741            | 3.962        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 06/05/2027 |            | Bond Future                 | 8.0746                     | 109.9866              | 8.0291               | 110.2084          | 0.563        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 06/05/2027 | 7.93 Call  | Bond Future                 | 2019.4000                  | 2.0194                | 2115.5600            | 2.1156            | 4.762        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 06/05/2027 | 7.93 Put   | Bond Future                 | 2726.2700                  | 2.7263                | 2600.5900            | 2.6006            | 4.610        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/08/2027 |            | Bond Future                 | 8.1022                     | 112.0676              | 8.0510               | 112.3079          | 0.632        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/08/2027 | 8.54 Call  | Bond Future                 | 3829.3300                  | 3.8293                | 3992.7800            | 3.9928            | 4.268        | 0.0000      | 0.0000 |
| 2026/06/26 | R033             | 05/08/2027 | 8.54 Put   | Bond Future                 | 1800.4100                  | 1.8004                | 1723.5400            | 1.7235            | 4.270        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.70 Put   | Bond Future                 | 3392.6100                  | 3.3926                | 3293.5900            | 3.2936            | 2.919        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.70 Call  | Bond Future                 | 213.1000                   | 0.2131                | 210.9300             | 0.2109            | 1.018        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.90 Put   | Bond Future                 | 2362.2500                  | 2.3623                | 2270.8500            | 2.2709            | 3.869        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.90 Call  | Bond Future                 | 466.0700                   | 0.4661                | 471.5200             | 0.4715            | 1.169        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.34 Call  | Bond Future                 | 1703.6300                  | 1.7036                | 1762.6900            | 1.7627            | 3.467        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.34 Put   | Bond Future                 | 845.3600                   | 0.8454                | 807.5700             | 0.8076            | 4.470        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.95 Put   | Bond Future                 | 2136.5000                  | 2.1365                | 2046.7300            | 2.0467            | 4.202        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 7.95 Call  | Bond Future                 | 558.0600                   | 0.5581                | 565.1400             | 0.5651            | 1.269        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 960.8600                   | 0.9609                | 918.5200             | 0.9185            | 4.406        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1510.8200                  | 1.5108                | 1565.3300            | 1.5653            | 3.608        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 244.5200                   | 0.2445                | 233.6400             | 0.2336            | 4.450        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 3824.9400                  | 3.8249                | 3910.9100            | 3.9109            | 2.248        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 7110.1600                  | 7.1102                | 7204.5600            | 7.2046            | 1.328        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 43.2900                    | 0.0433                | 40.8400              | 0.0408            | 5.660        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 8879.2900                  | 8.8793                | 8974.5300            | 8.9745            | 1.073        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 17.2700                    | 0.0173                | 15.6600              | 0.0157            | 9.323        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 6110.6900                  | 6.1107                | 6204.3100            | 6.2043            | 1.532        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 73.0100                    | 0.0730                | 69.7800              | 0.0698            | 4.424        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 306.9100                   | 0.3069                | 293.2100             | 0.2932            | 4.464        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 3410.2400                  | 3.4102                | 3493.3900            | 3.4934            | 2.438        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 11637.1000                 | 11.6371               | 11734.7000           | 11.7347           | 0.839        | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 2.7900                     | 0.0028                | 3.5400               | 0.0035            | 26.882       | 0.0000      | 0.0000 |
| 2026/06/26 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 8934.2000                  | 8.9342                | 9029.4800            | 9.0295            | 1.066        | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2026/06/26 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 16.7800                    | 0.0168               | 15.2100    | 0.0152              | 9.356             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 70.9500                    | 0.0710               | 67.8000    | 0.0678              | 4.440             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 6166.1700                  | 6.1662               | 6259.8700  | 6.2599              | 1.520             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 11156.7400                 | 11.1567              | 11254.2700 | 11.2543             | 0.874             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 3.9000                     | 0.0039               | 4.5800     | 0.0046              | 17.436            | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 8439.0200                  | 8.4390               | 8534.0700  | 8.5341              | 1.126             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 21.6900                    | 0.0217               | 19.8900    | 0.0199              | 8.299             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 92.0300                    | 0.0920               | 87.9300    | 0.0879              | 4.455             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 5667.7300                  | 5.6677               | 5760.4800  | 5.7605              | 1.636             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 |            | Bond Future                 | 8.2013                     | 108.0544             | 8.1857     | 108.1513            | 0.190             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 15973.7400                 | 15.9737              | 16070.5700 | 16.0706             | 0.606             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 0.0700                     | 0.0001               | 0.0500     | 0.0001              | 28.571            | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 |            | Bond Future                 | 8.2314                     | 105.5366             | 8.2148     | 105.6374            | 0.201             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 10397.7900                 | 10.3978              | 10510.5300 | 10.5105             | 1.084             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 169.6400                   | 0.1696               | 181.6600   | 0.1817              | 7.086             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 9239.6600                  | 9.2397               | 9339.2800  | 9.3393              | 1.078             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 244.3000                   | 0.2443               | 243.2000   | 0.2432              | 0.450             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 6714.6200                  | 6.7146               | 6812.1200  | 6.8121              | 1.452             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 9.30 Put   | Bond Future                 | 473.0000                   | 0.4730               | 469.7800   | 0.4698              | 0.681             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.80 Put   | Bond Future                 | 928.3300                   | 0.9283               | 918.2300   | 0.9182              | 1.088             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.80 Call  | Bond Future                 | 4311.6300                  | 4.3116               | 4402.2500  | 4.4023              | 2.102             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.97 Call  | Bond Future                 | 5103.0800                  | 5.1031               | 5197.8700  | 5.1979              | 1.858             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.97 Put   | Bond Future                 | 735.9400                   | 0.7359               | 730.0100   | 0.7300              | 0.806             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.47 Call  | Bond Future                 | 2903.4300                  | 2.9034               | 2981.7100  | 2.9817              | 2.696             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 8.47 Put   | Bond Future                 | 1466.0600                  | 1.4661               | 1443.6200  | 1.4436              | 1.531             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 7.97 Put   | Bond Future                 | 2917.0100                  | 2.9170               | 2837.8800  | 2.8379              | 2.713             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 05/11/2026 | 7.97 Call  | Bond Future                 | 1312.5000                  | 1.3125               | 1334.0900  | 1.3341              | 1.645             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 |            | Bond Future                 | 8.2549                     | 107.5591             | 8.2362     | 107.6702            | 0.227             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 5549.8000                  | 5.5498               | 5649.2200  | 5.6492              | 1.791             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 1135.6400                  | 1.1356               | 1123.9300  | 1.1239              | 1.031             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 7.70 Put   | Bond Future                 | 4508.6300                  | 4.5086               | 4406.3500  | 4.4064              | 2.269             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 7.70 Call  | Bond Future                 | 1148.8100                  | 1.1488               | 1157.6600  | 1.1577              | 0.770             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 8.20 Put   | Bond Future                 | 2674.9300                  | 2.6749               | 2617.1800  | 2.6172              | 2.159             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 8.20 Call  | Bond Future                 | 2348.7000                  | 2.3487               | 2402.0800  | 2.4021              | 2.273             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 8.85 Call  | Bond Future                 | 4802.6200                  | 4.8026               | 4897.1700  | 4.8972              | 1.969             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 8.85 Put   | Bond Future                 | 1348.0100                  | 1.3480               | 1331.4300  | 1.3314              | 1.230             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 9.43 Call  | Bond Future                 | 7441.7900                  | 7.4418               | 7545.2600  | 7.5453              | 1.390             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 9.43 Put   | Bond Future                 | 761.7400                   | 0.7617               | 754.0800   | 0.7541              | 1.006             | 0.0000      | 0.0000     |
| 2026/06/26 | R035             | 04/02/2027 | 8.93 Call  | Bond Future                 | 5150.6400                  | 5.1506               | 5247.9300  | 5.2479              | 1.889             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | R035             | 04/02/2027 | 8.93 Put   | Bond Future                 | 1242.9900                  | 1.2430               | 1229.1500           | 1.2292            | 1.113       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 04/02/2027 | 8.43 Put   | Bond Future                 | 2088.6300                  | 2.0886               | 2050.6200           | 2.0506            | 1.820       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 04/02/2027 | 8.43 Call  | Bond Future                 | 3120.8600                  | 3.1209               | 3193.9800           | 3.1940            | 2.343       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 06/05/2027 |            | Bond Future                 | 8.2744                     | 105.1184             | 8.2541              | 105.2360          | 0.245       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 06/05/2027 | 8.25 Call  | Bond Future                 | 2798.5600                  | 2.7986               | 2861.6200           | 2.8616            | 2.253       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 06/05/2027 | 8.25 Put   | Bond Future                 | 2939.9400                  | 2.9399               | 2885.4600           | 2.8855            | 1.853       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 05/08/2027 |            | Bond Future                 | 8.3032                     | 107.1082             | 8.2796              | 107.2416          | 0.284       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 05/08/2027 | 8.72 Call  | Bond Future                 | 4575.9400                  | 4.5759               | 4668.6700           | 4.6687            | 2.026       | 0.0000     | 0.0000 |
| 2026/06/26 | R035             | 05/08/2027 | 8.72 Put   | Bond Future                 | 2258.4100                  | 2.2584               | 2217.7800           | 2.2178            | 1.799       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/08/2026 |            | Bond Future                 | 8.6268                     | 120.2638             | 8.6061              | 120.4313          | 0.241       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 21906.9600                 | 21.9070              | 22074.3700          | 22.0744           | 0.764       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 0.0400                     | 0.0000               | 0.0200              | 0.0000            | 50.000      | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/11/2026 |            | Bond Future                 | 8.6667                     | 116.9889             | 8.6448              | 117.1617          | 0.252       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 14962.7400                 | 14.9627              | 15130.4500          | 15.1305           | 1.121       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 179.7500                   | 0.1798               | 174.7100            | 0.1747            | 2.804       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 04/02/2027 |            | Bond Future                 | 8.7008                     | 119.2311             | 8.6769              | 119.4167          | 0.274       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 8108.2800                  | 8.1083               | 8265.5200           | 8.2655            | 1.939       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 1402.5900                  | 1.4026               | 1374.2000           | 1.3742            | 2.024       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/05/2027 |            | Bond Future                 | 8.7356                     | 116.0349             | 8.7102              | 116.2288          | 0.291       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/05/2027 | 8.71 Call  | Bond Future                 | 3841.2700                  | 3.8413               | 3945.2200           | 3.9452            | 2.706       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 06/05/2027 | 8.71 Put   | Bond Future                 | 4036.8600                  | 4.0369               | 3946.9000           | 3.9469            | 2.228       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/08/2027 |            | Bond Future                 | 8.7791                     | 118.2302             | 8.7507              | 118.4429          | 0.323       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/08/2027 | 9.15 Call  | Bond Future                 | 6015.8700                  | 6.0159               | 6157.4600           | 6.1575            | 2.354       | 0.0000     | 0.0000 |
| 2026/06/26 | R038             | 05/08/2027 | 9.15 Put   | Bond Future                 | 3286.7000                  | 3.2867               | 3215.5900           | 3.2156            | 2.164       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 9.60 Call  | Bond Future                 | 9815.4600                  | 9.8155               | 10058.0900          | 10.0581           | 2.472       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 9.60 Put   | Bond Future                 | 339.0800                   | 0.3391               | 320.4300            | 0.3204            | 5.500       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 8.10 Put   | Bond Future                 | 9667.0800                  | 9.6671               | 9398.7100           | 9.3987            | 2.776       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 8.10 Call  | Bond Future                 | 229.3700                   | 0.2294               | 222.2800            | 0.2223            | 3.091       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 8.60 Put   | Bond Future                 | 4059.1600                  | 4.0592               | 3854.3200           | 3.8543            | 5.046       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 8.60 Call  | Bond Future                 | 1450.8700                  | 1.4509               | 1507.3100           | 1.5073            | 3.890       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 9.10 Call  | Bond Future                 | 4910.6400                  | 4.9106               | 5103.0200           | 5.1030            | 3.918       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 9.10 Put   | Bond Future                 | 1231.7400                  | 1.2317               | 1162.8400           | 1.1628            | 5.594       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 |            | Bond Future                 | 8.8025                     | 133.0635             | 8.7819              | 133.3247          | 0.234       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 33952.2200                 | 33.9522              | 34213.4800          | 34.2135           | 0.769       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 0.0500                     | 0.0001               | 0.0300              | 0.0000            | 40.000      | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/11/2026 |            | Bond Future                 | 8.8346                     | 129.6453             | 8.8133              | 129.9141          | 0.242       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/11/2026 | 11.21 Call | Bond Future                 | 25099.9400                 | 25.0999              | 25347.9100          | 25.3479           | 0.988       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/11/2026 | 11.21 Put  | Bond Future                 | 230.3400                   | 0.2303               | 209.5700            | 0.2096            | 9.017       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | R053             | 04/02/2027 |             | Bond Future                 | 8.8625                     | 132.1300             | 8.8397              | 132.4144          | 0.257       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 04/02/2027 | 9.99 Call   | Bond Future                 | 14777.6600                 | 14.7777              | 15045.9700          | 15.0460           | 1.816       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 04/02/2027 | 9.99 Put    | Bond Future                 | 1920.8900                  | 1.9209               | 1904.8300           | 1.9048            | 0.836       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/05/2027 |             | Bond Future                 | 8.8904                     | 128.8032             | 8.8666              | 129.0983          | 0.268       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/05/2027 | 8.92 Call   | Bond Future                 | 6687.3400                  | 6.6873               | 6870.8900           | 6.8709            | 2.745       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 06/05/2027 | 8.92 Put    | Bond Future                 | 6322.5800                  | 6.3226               | 6211.0000           | 6.2110            | 1.765       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/08/2027 | 9.28 Call   | Bond Future                 | 9749.1200                  | 9.7491               | 9980.0500           | 9.9801            | 2.369       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/08/2027 | 9.28 Put    | Bond Future                 | 5506.8400                  | 5.5068               | 5420.1700           | 5.4202            | 1.574       | 0.0000     | 0.0000 |
| 2026/06/26 | R053             | 05/08/2027 |             | Bond Future                 | 8.9238                     | 131.2402             | 8.8980              | 131.5578          | 0.290       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 06/08/2026 |             | Bond Future                 | 8.5700                     | 102.1093             | 8.5700              | 102.1093          | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 36.4800                    | 0.0365               | 36.0400             | 0.0360            | 1.206       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 36.4800                    | 0.0365               | 36.0400             | 0.0360            | 1.206       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 05/11/2026 |             | Bond Future                 | 8.1200                     | 104.2987             | 8.1200              | 104.2987          | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 05/11/2026 | 8.12 Call   | Bond Future                 | 32.1500                    | 0.0322               | 32.0300             | 0.0320            | 0.373       | 0.0000     | 0.0000 |
| 2026/06/26 | R186             | 05/11/2026 | 8.12 Put    | Bond Future                 | 32.1500                    | 0.0322               | 32.0300             | 0.0320            | 0.373       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/08/2026 |             | Bond Future                 | 302.6891                   | 302.6891             | 302.3270            | 302.3270          | 0.120       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/08/2026 | 278.86 Call | Bond Future                 | 23829.0700                 | 23.8291              | 23466.9500          | 23.4670           | 1.520       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/08/2026 | 278.86 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/11/2026 |             | Bond Future                 | 308.3192                   | 308.3192             | 307.9563            | 307.9563          | 0.118       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/11/2026 | 280.46 Call | Bond Future                 | 27859.1900                 | 27.8592              | 27496.2700          | 27.4963           | 1.303       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/11/2026 | 280.46 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 04/02/2027 |             | Bond Future                 | 308.7053                   | 308.7053             | 308.3596            | 308.3596          | 0.112       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 04/02/2027 | 294.73 Call | Bond Future                 | 13975.2600                 | 13.9753              | 13629.6200          | 13.6296           | 2.473       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 04/02/2027 | 294.73 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/05/2027 |             | Bond Future                 | 314.7007                   | 314.7007             | 314.3611            | 314.3611          | 0.108       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/05/2027 | 306.99 Call | Bond Future                 | 7710.6900                  | 7.7107               | 7371.0700           | 7.3711            | 4.405       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 06/05/2027 | 306.99 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/08/2027 |             | Bond Future                 | 315.0039                   | 315.0039             | 314.6970            | 314.6970          | 0.097       | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/08/2027 | 312.97 Call | Bond Future                 | 2033.9200                  | 2.0339               | 1726.9800           | 1.7270            | 15.091      | 0.0000     | 0.0000 |
| 2026/06/26 | R202             | 05/08/2027 | 312.97 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 06/08/2026 |             | Bond Future                 | 8.3624                     | 88.4880              | 8.3418              | 88.6108           | 0.247       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 15821.5900                 | 15.8216              | 15944.2900          | 15.9443           | 0.776       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 0.0500                     | 0.0001               | 0.0200              | 0.0000            | 60.000      | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 05/11/2026 |             | Bond Future                 | 8.3928                     | 86.9615              | 8.3712              | 87.0882           | 0.258       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 05/11/2026 | 10.32 Call  | Bond Future                 | 10529.1900                 | 10.5292              | 10653.3300          | 10.6533           | 1.179       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 05/11/2026 | 10.32 Put   | Bond Future                 | 154.7400                   | 0.1547               | 152.1700            | 0.1522            | 1.661       | 0.0000     | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 |             | Bond Future                 | 8.4171                     | 88.6281              | 8.3934              | 88.7643           | 0.282       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/06/26 | R209             | 04/02/2027 | 9.28 Call   | Bond Future                 | 5829.8400                  | 5.8298                | 5927.2200            | 5.9272            | 1.670        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 1056.8000                  | 1.0568                | 1018.0000            | 1.0180            | 3.671        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 | 8.96 Call   | Bond Future                 | 4481.5600                  | 4.4816                | 4568.3800            | 4.5684            | 1.937        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 | 8.96 Put    | Bond Future                 | 1438.7300                  | 1.4387                | 1389.3700            | 1.3894            | 3.431        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 | 8.03 Put    | Bond Future                 | 3735.9800                  | 3.7360                | 3621.0100            | 3.6210            | 3.077        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 04/02/2027 | 8.03 Call   | Bond Future                 | 1480.3000                  | 1.4803                | 1501.5100            | 1.5015            | 1.433        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 |             | Bond Future                 | 8.4417                     | 87.1771               | 8.4164               | 87.3195           | 0.299        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 8.41 Call   | Bond Future                 | 2783.5000                  | 2.7835                | 2834.5300            | 2.8345            | 1.833        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 8.41 Put    | Bond Future                 | 2961.8500                  | 2.9619                | 2870.4700            | 2.8705            | 3.085        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 9.32 Call   | Bond Future                 | 6140.3000                  | 6.1403                | 6238.6200            | 6.2386            | 1.601        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 9.32 Put    | Bond Future                 | 1370.0300                  | 1.3700                | 1325.9400            | 1.3259            | 3.218        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 8.25 Put    | Bond Future                 | 3423.5500                  | 3.4236                | 3306.7100            | 3.3067            | 3.413        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 06/05/2027 | 8.25 Call   | Bond Future                 | 2336.5200                  | 2.3365                | 2362.0900            | 2.3621            | 1.094        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 05/08/2027 |             | Bond Future                 | 8.4744                     | 88.8272               | 8.4461               | 88.9836           | 0.334        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 05/08/2027 | 8.87 Call   | Bond Future                 | 4471.2900                  | 4.4713                | 4557.9400            | 4.5579            | 1.938        | 0.0000      | 0.0000 |
| 2026/06/26 | R209             | 05/08/2027 | 8.87 Put    | Bond Future                 | 2322.6800                  | 2.3227                | 2252.9800            | 2.2530            | 3.001        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/08/2026 |             | Bond Future                 | 268.8244                   | 268.8244              | 268.8436             | 268.8436          | 0.007        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 8984.4000                  | 8.9844                | 9003.6000            | 9.0036            | 0.214        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/11/2026 |             | Bond Future                 | 270.2437                   | 270.2437              | 270.2685             | 270.2685          | 0.009        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 16913.7000                 | 16.9137               | 16938.4700           | 16.9385           | 0.146        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 04/02/2027 |             | Bond Future                 | 275.4855                   | 275.4855              | 275.5325             | 275.5325          | 0.017        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 9455.5200                  | 9.4555                | 9502.4800            | 9.5025            | 0.497        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/05/2027 |             | Bond Future                 | 277.1719                   | 277.1719              | 277.2309             | 277.2309          | 0.021        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/05/2027 | 271.13 Call | Bond Future                 | 6041.8900                  | 6.0419                | 6100.9000            | 6.1009            | 0.977        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 06/05/2027 | 271.13 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/08/2027 |             | Bond Future                 | 282.4845                   | 282.4845              | 282.5799             | 282.5799          | 0.034        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/08/2027 | 276.01 Call | Bond Future                 | 6474.5000                  | 6.4745                | 6569.9300            | 6.5699            | 1.474        | 0.0000      | 0.0000 |
| 2026/06/26 | R210             | 05/08/2027 | 276.01 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 06/08/2026 |             | Bond Future                 | 7.8188                     | 100.0463              | 7.7723               | 100.2185          | 0.595        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 06/08/2026 | 9.69 Call   | Bond Future                 | 6632.8200                  | 6.6328                | 6805.1500            | 6.8052            | 2.598        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 06/08/2026 | 9.69 Put    | Bond Future                 | 2.6300                     | 0.0026                | 2.8400               | 0.0028            | 7.985        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 05/11/2026 |             | Bond Future                 | 7.8415                     | 98.3326               | 7.7914               | 98.5098           | 0.640        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 05/11/2026 | 8.75 Call   | Bond Future                 | 3464.7900                  | 3.4648                | 3622.5100            | 3.6225            | 4.552        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 05/11/2026 | 8.75 Put    | Bond Future                 | 321.6000                   | 0.3216                | 302.1200             | 0.3021            | 6.057        | 0.0000      | 0.0000 |
| 2026/06/26 | R213             | 04/02/2027 |             | Bond Future                 | 7.8521                     | 100.2168              | 7.7960               | 100.4054          | 0.715        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2026/06/26 | R213             | 04/02/2027 | 8.14 Call  | Bond Future           |                     | 1962.7700                  | 1.9628          | 2093.6300     | 2.0936               | 6.667             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 04/02/2027 | 8.14 Put   | Bond Future           |                     | 1002.8100                  | 1.0028          | 945.1300      | 0.9451               | 5.752             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 |            | Bond Future           |                     | 7.8553                     | 98.5871         | 7.7937        | 98.7833              | 0.784             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 7.56 Call  | Bond Future           |                     | 1041.5100                  | 1.0415          | 1112.9500     | 1.1130               | 6.859             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 7.56 Put   | Bond Future           |                     | 1986.6200                  | 1.9866          | 1861.9000     | 1.8619               | 6.278             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 9.25 Call  | Bond Future           |                     | 4785.1000                  | 4.7851          | 4951.6800     | 4.9517               | 3.481             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 9.25 Put   | Bond Future           |                     | 468.5200                   | 0.4685          | 438.9400      | 0.4389               | 6.313             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 8.13 Put   | Bond Future           |                     | 1176.3000                  | 1.1763          | 1108.5900     | 1.1086               | 5.756             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 06/05/2027 | 8.13 Call  | Bond Future           |                     | 2045.4400                  | 2.0454          | 2173.8900     | 2.1739               | 6.280             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 |            | Bond Future           |                     | 7.8723                     | 100.4537        | 7.8015        | 100.6663             | 0.899             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 8.27 Call  | Bond Future           |                     | 2344.2800                  | 2.3443          | 2484.1400     | 2.4841               | 5.966             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 8.27 Put   | Bond Future           |                     | 1160.0500                  | 1.1601          | 1087.3300     | 1.0873               | 6.269             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 8.58 Call  | Bond Future           |                     | 3014.4900                  | 3.0145          | 3169.2600     | 3.1693               | 5.134             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 8.58 Put   | Bond Future           |                     | 919.4500                   | 0.9195          | 861.6400      | 0.8616               | 6.287             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 7.95 Put   | Bond Future           |                     | 1493.3600                  | 1.4934          | 1396.0100     | 1.3960               | 6.519             | 0.0000       | 0.0000      |
| 2026/06/26 | R213             | 05/08/2027 | 7.95 Call  | Bond Future           |                     | 1726.2100                  | 1.7262          | 1841.4400     | 1.8414               | 6.675             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/08/2026 |            | Bond Future           |                     | 8.8499                     | 83.8858         | 8.8343        | 83.9950              | 0.176             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/08/2026 | 11.97 Call | Bond Future           |                     | 18260.0600                 | 18.2601         | 18369.2000    | 18.3692              | 0.598             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/08/2026 | 11.97 Put  | Bond Future           |                     | 0.0700                     | 0.0001          | 0.0400        | 0.0000               | 42.857            | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/11/2026 |            | Bond Future           |                     | 8.8889                     | 82.1290         | 8.8726        | 82.2418              | 0.183             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/11/2026 | 10.97 Call | Bond Future           |                     | 12949.4200                 | 12.9494         | 13076.6000    | 13.0766              | 0.982             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/11/2026 | 10.97 Put  | Bond Future           |                     | 171.5500                   | 0.1716          | 185.9300      | 0.1859               | 8.382             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 04/02/2027 |            | Bond Future           |                     | 8.9241                     | 83.7028         | 8.9064        | 83.8244              | 0.199             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 04/02/2027 | 9.90 Call  | Bond Future           |                     | 7523.6700                  | 7.5237          | 7632.5700     | 7.6326               | 1.447             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 04/02/2027 | 9.90 Put   | Bond Future           |                     | 1212.3400                  | 1.2123          | 1199.6900     | 1.1997               | 1.043             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/05/2027 |            | Bond Future           |                     | 8.9566                     | 82.0099         | 8.9378        | 82.1372              | 0.210             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/05/2027 | 8.88 Call  | Bond Future           |                     | 3328.6100                  | 3.3286          | 3382.2100     | 3.3822               | 1.610             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 06/05/2027 | 8.88 Put   | Bond Future           |                     | 3849.3500                  | 3.8494          | 3775.6400     | 3.7756               | 1.915             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/08/2027 |            | Bond Future           |                     | 8.9959                     | 83.5624         | 8.9750        | 83.7027              | 0.233             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/08/2027 | 9.32 Call  | Bond Future           |                     | 5254.9300                  | 5.2549          | 5344.1700     | 5.3442               | 1.698             | 0.0000       | 0.0000      |
| 2026/06/26 | R214             | 05/08/2027 | 9.32 Put   | Bond Future           |                     | 3127.0000                  | 3.1270          | 3075.9600     | 3.0760               | 1.632             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 9.20 Call  | Bond Future           |                     | 3805.7000                  | 3.8057          | 4020.3100     | 4.0203               | 5.639             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 9.20 Put   | Bond Future           |                     | 889.8600                   | 0.8899          | 813.7400      | 0.8137               | 8.554             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 |            | Bond Future           |                     | 8.8835                     | 102.6426        | 8.8527        | 102.9333             | 0.346             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 12.37 Call | Bond Future           |                     | 25793.3800                 | 25.7934         | 26084.1000    | 26.0841              | 1.127             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 12.37 Put  | Bond Future           |                     | 0.0300                     | 0.0000          | 0.0200        | 0.0000               | 33.333            | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 9.00 Call  | Bond Future           |                     | 2550.2700                  | 2.5503          | 2723.1500     | 2.7232               | 6.779             | 0.0000       | 0.0000      |
| 2026/06/26 | R248             | 06/08/2026 | 9.00 Put   | Bond Future           |                     | 1460.8000                  | 1.4608          | 1342.9500     | 1.3430               | 8.067             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/26 | R248             | 06/08/2026 | 10.00 Call  | Bond Future                 | 9818.6600                  | 9.8187               | 10099.0200          | 10.0990           | 2.855       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 06/08/2026 | 10.00 Put   | Bond Future                 | 115.4800                   | 0.1155               | 105.1100            | 0.1051            | 8.980       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/11/2026 |             | Bond Future                 | 8.9195                     | 100.0889             | 8.8877              | 100.3869          | 0.357       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/11/2026 | 11.31 Call  | Bond Future                 | 19036.0400                 | 19.0360              | 19322.4200          | 19.3224           | 1.504       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/11/2026 | 11.31 Put   | Bond Future                 | 171.9600                   | 0.1720               | 160.3000            | 0.1603            | 6.781       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 04/02/2027 |             | Bond Future                 | 8.9520                     | 102.0069             | 8.9185              | 102.3188          | 0.375       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 04/02/2027 | 10.11 Call  | Bond Future                 | 11286.3100                 | 11.2863              | 11562.9000          | 11.5629           | 2.451       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 04/02/2027 | 10.11 Put   | Bond Future                 | 1419.6200                  | 1.4196               | 1384.3500           | 1.3844            | 2.484       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 06/05/2027 |             | Bond Future                 | 8.9818                     | 99.5231              | 8.9469              | 99.8451           | 0.389       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 06/05/2027 | 9.05 Call   | Bond Future                 | 5217.2600                  | 5.2173               | 5414.0100           | 5.4140            | 3.771       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 06/05/2027 | 9.05 Put    | Bond Future                 | 4593.8700                  | 4.5939               | 4468.6800           | 4.4687            | 2.725       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/08/2027 |             | Bond Future                 | 9.0176                     | 101.4068             | 8.9802              | 101.7478          | 0.414       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/08/2027 | 9.37 Call   | Bond Future                 | 7288.3400                  | 7.2883               | 7523.5200           | 7.5235            | 3.227       | 0.0000     | 0.0000 |
| 2026/06/26 | R248             | 05/08/2027 | 9.37 Put    | Bond Future                 | 4161.8000                  | 4.1618               | 4056.0400           | 4.0560            | 2.541       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/08/2026 |             | Bond Future                 | 8.7169                     | 112.3596             | 8.7012              | 112.4854          | 0.180       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 99240.0800                 | 99.2401              | 99365.9200          | 99.3659           | 0.127       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/11/2026 |             | Bond Future                 | 8.7572                     | 109.4437             | 8.7407              | 109.5740          | 0.188       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 98473.6200                 | 98.4736              | 98603.9400          | 98.6039           | 0.132       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 04/02/2027 |             | Bond Future                 | 8.7922                     | 111.5412             | 8.7740              | 111.6829          | 0.207       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 9284.2500                  | 9.2843               | 9414.6400           | 9.4146            | 1.404       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1195.5800                  | 1.1956               | 1184.2900           | 1.1843            | 0.944       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 |             | Bond Future                 | 8.8279                     | 108.7018             | 8.8084              | 108.8507          | 0.220       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 8.83 Call   | Bond Future                 | 4010.4900                  | 4.0105               | 4092.3100           | 4.0923            | 2.040       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 8.83 Put    | Bond Future                 | 3994.1900                  | 3.9942               | 3927.1100           | 3.9271            | 1.679       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 9.64 Call   | Bond Future                 | 8011.4800                  | 8.0115               | 8139.7500           | 8.1398            | 1.601       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 9.64 Put    | Bond Future                 | 2037.5600                  | 2.0376               | 2016.9300           | 2.0169            | 1.012       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 8.94 Put    | Bond Future                 | 3629.0600                  | 3.6291               | 3570.7500           | 3.5708            | 1.607       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 06/05/2027 | 8.94 Call   | Bond Future                 | 4482.4000                  | 4.4824               | 4572.9900           | 4.5730            | 2.021       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 |             | Bond Future                 | 8.8716                     | 110.7585             | 8.8496              | 110.9244          | 0.248       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 9.26 Call   | Bond Future                 | 6161.4800                  | 6.1615               | 6277.7100           | 6.2777            | 1.886       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 9.26 Put    | Bond Future                 | 3294.3200                  | 3.2943               | 3244.6800           | 3.2447            | 1.507       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 9.68 Call   | Bond Future                 | 8300.1600                  | 8.3002               | 8433.4900           | 8.4335            | 1.606       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 9.68 Put    | Bond Future                 | 2450.7900                  | 2.4508               | 2418.2500           | 2.4183            | 1.328       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 8.90 Put    | Bond Future                 | 4322.6500                  | 4.3227               | 4251.4100           | 4.2514            | 1.648       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 8.90 Call   | Bond Future                 | 4536.0300                  | 4.5360               | 4630.6600           | 4.6307            | 2.086       | 0.0000     | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 9.53 Call   | Bond Future                 | 7514.3300                  | 7.5143               | 7646.2700           | 7.6463            | 1.756       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/06/26 | R2R9             | 05/08/2027 | 9.53 Put    | Bond Future                 | 2716.2800                  | 2.7163                | 2682.3500            | 2.6824            | 1.249        | 0.0000      | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 8.82 Put    | Bond Future                 | 4599.0900                  | 4.5991                | 4522.9100            | 4.5229            | 1.656        | 0.0000      | 0.0000 |
| 2026/06/26 | R2R9             | 05/08/2027 | 8.82 Call   | Bond Future                 | 4210.1100                  | 4.2101                | 4299.8000            | 4.2998            | 2.130        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/08/2026 |             | Bond Future                 | 8.9126                     | 113.8081              | 8.8919               | 113.9943          | 0.233        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 100390.7800                | 100.3908              | 100576.9800          | 100.5770          | 0.185        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/11/2026 |             | Bond Future                 | 8.9550                     | 110.7928              | 8.9333               | 110.9846          | 0.242        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 99570.2000                 | 99.5702               | 99762.0200           | 99.7620           | 0.193        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 04/02/2027 |             | Bond Future                 | 8.9927                     | 112.9161              | 8.9693               | 113.1206          | 0.260        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 04/02/2027 | 10.13 Call  | Bond Future                 | 10674.2000                 | 10.6742               | 10864.0300           | 10.8640           | 1.778        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 04/02/2027 | 10.13 Put   | Bond Future                 | 1366.4600                  | 1.3665                | 1351.7900            | 1.3518            | 1.074        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/05/2027 |             | Bond Future                 | 9.0310                     | 109.9770              | 9.0063               | 110.1900          | 0.273        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/05/2027 | 9.00 Call   | Bond Future                 | 4452.3400                  | 4.4523                | 4575.1900            | 4.5752            | 2.759        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 06/05/2027 | 9.00 Put    | Bond Future                 | 4719.7100                  | 4.7197                | 4629.5100            | 4.6295            | 1.911        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/08/2027 |             | Bond Future                 | 9.0765                     | 112.0578              | 9.0494               | 112.2891          | 0.299        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/08/2027 | 9.44 Call   | Bond Future                 | 6921.4000                  | 6.9214                | 7086.6000            | 7.0866            | 2.387        | 0.0000      | 0.0000 |
| 2026/06/26 | R4R2             | 05/08/2027 | 9.44 Put    | Bond Future                 | 3894.9900                  | 3.8950                | 3828.9100            | 3.8289            | 1.697        | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 06/08/2026 |             | Bond Future                 | 7.2216                     | 100.8852              | 7.2246               | 100.8842          | 0.041        | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 06/08/2026 | 6.53 Call   | Bond Future                 | 0.1016                     | 0.0001                | 0.0688               | 0.0001            | 32.227       | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 06/08/2026 | 6.53 Put    | Bond Future                 | 244.7816                   | 0.2448                | 245.7988             | 0.2458            | 0.416        | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 05/11/2026 |             | Bond Future                 | 6.6094                     | 102.7373              | 6.6015               | 102.7382          | 0.119        | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 05/11/2026 | 5.27 Call   | Bond Future                 | 0.0501                     | 0.0001                | 0.0509               | 0.0001            | 1.558        | 0.0000      | 0.0000 |
| 2026/06/26 | RR87             | 05/11/2026 | 5.27 Put    | Bond Future                 | 153.7001                   | 0.1537                | 152.8009             | 0.1528            | 0.585        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/08/2026 |             | Bond Future                 | 7.5828                     | 104.3935              | 7.5828               | 104.3935          | 0.000        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/08/2026 | 6.79 Call   | Bond Future                 | 0.2425                     | 0.0002                | 0.2086               | 0.0002            | 13.960       | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/08/2026 | 6.79 Put    | Bond Future                 | 953.4925                   | 0.9535                | 953.4586             | 0.9535            | 0.004        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 05/11/2026 |             | Bond Future                 | 7.5938                     | 105.6716              | 7.5919               | 105.6736          | 0.025        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 05/11/2026 | 6.71 Call   | Bond Future                 | 12.4156                    | 0.0124                | 13.8264              | 0.0138            | 11.363       | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 05/11/2026 | 6.71 Put    | Bond Future                 | 937.8056                   | 0.9378                | 937.2264             | 0.9372            | 0.062        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 04/02/2027 |             | Bond Future                 | 7.5437                     | 103.8480              | 7.5311               | 103.8586          | 0.167        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 04/02/2027 | 7.78 Call   | Bond Future                 | 438.4024                   | 0.4384                | 434.6037             | 0.4346            | 0.866        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 04/02/2027 | 7.78 Put    | Bond Future                 | 240.5424                   | 0.2405                | 226.2037             | 0.2262            | 5.961        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/05/2027 |             | Bond Future                 | 7.4558                     | 105.8411              | 7.4308               | 105.8561          | 0.335        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/05/2027 | 7.89 Call   | Bond Future                 | 442.6508                   | 0.4427                | 439.4881             | 0.4395            | 0.714        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 06/05/2027 | 7.89 Put    | Bond Future                 | 182.7108                   | 0.1827                | 164.5481             | 0.1645            | 9.941        | 0.0000      | 0.0000 |
| 2026/06/26 | RR88             | 05/08/2027 |             | Bond Future                 | 7.3125                     | 102.5383              | 7.2332               | 102.5670          | 1.085        | 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 |
|------------|------------------|------------|-----------|-----------------------------|----------------------------|----------------------|----------|---------------------|-------------------|-------------|------------|
| 2026/06/26 | RR88             | 05/08/2027 | 8.07 Call | Bond Future                 | 377.3101                   | 0.3773               | 381.3951 | 0.3814              | 1.083             | 0.0000      | 0.0000     |
| 2026/06/26 | RR88             | 05/08/2027 | 8.07 Put  | Bond Future                 | 104.4001                   | 0.1044               | 79.8051  | 0.0798              | 23.558            | 0.0000      | 0.0000     |
| 2026/06/26 | X038             | 31/01/2038 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000 | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/26 | X210             | 31/03/2028 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000 | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/26 | X213             | 28/02/2031 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000 | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/26 | X214             | 28/02/2041 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000 | 0.0000              | 0.000             | 0.0000      | 0.0000     |

**Total**

Open Interest

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