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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2026 TO 30/06/2026

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/06/30 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2026/06/30 | 2029             | 06/08/2026 |             | Bond Future                 | 151.4587                   | 151.4587             | 151.7377            | 0.184             | 0.0000      | 0.0000     |
| 2026/06/30 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 7358.6700                  | 7.3587               | 7637.7000           | 3.792             | 0.0000      | 0.0000     |
| 2026/06/30 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2029             | 05/11/2026 |             | Bond Future                 | 152.7751                   | 152.7751             | 153.0589            | 0.186             | 0.0000      | 0.0000     |
| 2026/06/30 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 5215.0900                  | 5.2151               | 5498.9300           | 5.443             | 0.0000      | 0.0000     |
| 2026/06/30 | 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 | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|---------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2026/06/30 | 2029             | 04/02/2027 |             |         | Bond Future           |                     | 155.7503                   | 155.7503        |               | 156.0394             | 0.186             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 04/02/2027 | 149.72 Call |         | Bond Future           |                     | 6030.3100                  | 6.0303          |               | 6319.4400            | 4.795             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 04/02/2027 | 149.72 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000          |               | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 06/05/2027 |             |         | Bond Future           |                     | 157.2433                   | 157.2433        |               | 157.5379             | 0.187             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 06/05/2027 | 153.32 Call |         | Bond Future           |                     | 3923.3100                  | 3.9233          |               | 4217.8500            | 7.507             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 06/05/2027 | 153.32 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000          |               | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 05/08/2027 |             |         | Bond Future           |                     | 160.2780                   | 160.2780        |               | 160.5785             | 0.188             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 05/08/2027 | 156.72 Call |         | Bond Future           |                     | 3557.9500                  | 3.5580          |               | 3858.5000            | 8.447             | 0.0000       | 0.0000      |
| 2026/06/30 | 2029             | 05/08/2027 | 156.72 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000          |               | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 7.21 Put    |         | Bond Future           |                     | 1455.2700                  | 1.4553          |               | 1689.3600            | 16.086            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 7.21 Call   |         | Bond Future           |                     | 73.1900                    | 0.0732          |               | 43.3600              | 40.757            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 7.71 Put    |         | Bond Future           |                     | 460.4600                   | 0.4605          |               | 584.4600             | 26.930            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 7.71 Call   |         | Bond Future           |                     | 596.8600                   | 0.5969          |               | 456.9400             | 23.443            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 8.06 Call   |         | Bond Future           |                     | 1352.6400                  | 1.3526          |               | 1143.8100            | 15.439            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 8.06 Put    |         | Bond Future           |                     | 169.7800                   | 0.1698          |               | 224.8700             | 32.448            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 |             |         | Bond Future           |                     | 7.6647                     | 101.2605        |               | 7.7524               | 100.9966          | 1.144        | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 9.22 Call   |         | Bond Future           |                     | 4561.1400                  | 4.5611          |               | 4298.7900            | 5.752             | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/08/2026 | 9.22 Put    |         | Bond Future           |                     | 4.3100                     | 0.0043          |               | 5.8800               | 36.427            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 05/11/2026 |             |         | Bond Future           |                     | 7.6714                     | 103.1215        |               | 7.7668               | 102.8525          | 1.243        | 0.0000      |
| 2026/06/30 | 2030             | 05/11/2026 | 8.39 Call   |         | Bond Future           |                     | 2320.6600                  | 2.3207          |               | 2109.8200            | 9.085             | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 05/11/2026 | 8.39 Put    |         | Bond Future           |                     | 314.5500                   | 0.3146          |               | 372.7400             | 18.499            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 04/02/2027 |             |         | Bond Future           |                     | 7.6550                     | 101.0980        |               | 7.7595               | 100.8236          | 1.364        | 0.0000      |
| 2026/06/30 | 2030             | 04/02/2027 | 7.82 Call   |         | Bond Future           |                     | 1291.5800                  | 1.2916          |               | 1138.4000            | 11.860            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 04/02/2027 | 7.82 Put    |         | Bond Future           |                     | 858.6000                   | 0.8586          |               | 979.8100             | 0.9798            | 14.117       | 0.0000      |
| 2026/06/30 | 2030             | 06/05/2027 |             |         | Bond Future           |                     | 7.6480                     | 103.0424        |               | 7.7631               | 102.7628          | 1.506        | 0.0000      |
| 2026/06/30 | 2030             | 06/05/2027 | 7.27 Call   |         | Bond Future           |                     | 638.9600                   | 0.6390          |               | 540.8300             | 15.358            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 06/05/2027 | 7.27 Put    |         | Bond Future           |                     | 1563.6600                  | 1.5637          |               | 1745.1700            | 11.608            | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 05/08/2027 |             |         | Bond Future           |                     | 7.6552                     | 100.9977        |               | 7.7835               | 100.7129          | 1.676        | 0.0000      |
| 2026/06/30 | 2030             | 05/08/2027 | 8.11 Call   |         | Bond Future           |                     | 1788.5800                  | 1.7886          |               | 1611.4700            | 9.902             | 0.0000       | 0.0000      |
| 2026/06/30 | 2030             | 05/08/2027 | 8.11 Put    |         | Bond Future           |                     | 783.7700                   | 0.7838          |               | 891.4100             | 13.734            | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 06/08/2026 |             |         | Bond Future           |                     | 116.9059                   | 116.9059        |               | 117.2787             | 0.319             | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 06/08/2026 | 113.81 Call |         | Bond Future           |                     | 3101.6500                  | 3.1017          |               | 3471.0200            | 11.909            | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 06/08/2026 | 113.81 Put  |         | Bond Future           |                     | 5.7500                     | 0.0058          |               | 2.2900               | 60.174            | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 05/11/2026 |             |         | Bond Future           |                     | 119.0826                   | 119.0826        |               | 119.4620             | 0.319             | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 05/11/2026 | 111.49 Call |         | Bond Future           |                     | 7592.8500                  | 7.5929          |               | 7972.1800            | 4.996             | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 05/11/2026 | 111.49 Put  |         | Bond Future           |                     | 0.2800                     | 0.0003          |               | 0.1400               | 50.000            | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 04/02/2027 |             |         | Bond Future           |                     | 118.8964                   | 118.8964        |               | 119.2827             | 0.325             | 0.0000       | 0.0000      |
| 2026/06/30 | 2031             | 04/02/2027 | 116.18 Call |         | Bond Future           |                     | 2959.0000                  | 2.9590          |               | 3287.7700            | 11.111            | 0.0000       | 0.0000      |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | 2031                | 04/02/2027 | 116.18 Put  | Bond Future                    | 242.6300                      | 0.2426                  | 185.0300   | 0.1850                 | 23.740               | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 06/05/2027 |             | Bond Future                    | 121.2103                      | 121.2103                | 121.6043   | 121.6043               | 0.325                | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 06/05/2027 | 116.87 Call | Bond Future                    | 4445.6000                     | 4.4456                  | 4812.7600  | 4.8128                 | 8.259                | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 06/05/2027 | 116.87 Put  | Bond Future                    | 105.3200                      | 0.1053                  | 78.4800    | 0.0785                 | 25.484               | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 05/08/2027 |             | Bond Future                    | 120.9833                      | 120.9833                | 121.3844   | 121.3844               | 0.332                | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 05/08/2027 | 121.41 Call | Bond Future                    | 1111.8300                     | 1.1118                  | 1301.9600  | 1.3020                 | 17.101               | 0.0000      | 0.0000        |
| 2026/06/30 | 2031                | 05/08/2027 | 121.41 Put  | Bond Future                    | 1538.5300                     | 1.5385                  | 1327.5600  | 1.3276                 | 13.712               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/08/2026 |             | Bond Future                    | 7.9302                        | 104.4353                | 8.0169     | 104.0448               | 1.093                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 9318.7300                     | 9.3187                  | 8928.5300  | 8.9285                 | 4.187                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 0.8300                        | 0.0008                  | 1.1100     | 0.0011                 | 33.735               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/11/2026 |             | Bond Future                    | 7.9533                        | 102.1950                | 8.0450     | 101.7971               | 1.153                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/11/2026 | 9.16 Call   | Bond Future                    | 5359.2100                     | 5.3592                  | 5009.0600  | 5.0091                 | 6.534                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/11/2026 | 9.16 Put    | Bond Future                    | 274.8100                      | 0.2748                  | 322.5600   | 0.3226                 | 17.376               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 04/02/2027 |             | Bond Future                    | 7.9642                        | 104.1616                | 8.0615     | 103.7558               | 1.221                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 04/02/2027 | 8.48 Call   | Bond Future                    | 3147.5000                     | 3.1475                  | 2873.2700  | 2.8733                 | 8.713                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 04/02/2027 | 8.48 Put    | Bond Future                    | 1018.5100                     | 1.0185                  | 1150.0500  | 1.1501                 | 12.915               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/05/2027 |             | Bond Future                    | 7.9753                        | 102.0044                | 8.0787     | 101.5908               | 1.296                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/05/2027 | 7.80 Call   | Bond Future                    | 1586.6300                     | 1.5866                  | 1404.2000  | 1.4042                 | 11.498               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 06/05/2027 | 7.80 Put    | Bond Future                    | 2292.9800                     | 2.2930                  | 2524.0900  | 2.5241                 | 10.079               | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/08/2027 |             | Bond Future                    | 7.9965                        | 103.9481                | 8.1066     | 103.5269               | 1.377                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/08/2027 | 8.42 Call   | Bond Future                    | 3097.6300                     | 3.0976                  | 2837.8600  | 2.8379                 | 8.386                | 0.0000      | 0.0000        |
| 2026/06/30 | 2032                | 05/08/2027 | 8.42 Put    | Bond Future                    | 1488.9100                     | 1.4889                  | 1650.3400  | 1.6503                 | 10.842               | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/08/2026 |             | Bond Future                    | 147.8492                      | 147.8492                | 147.9355   | 147.9355               | 0.058                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 13599.2100                    | 13.5992                 | 13685.5300 | 13.6855                | 0.635                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 05/11/2026 |             | Bond Future                    | 148.9950                      | 148.9950                | 149.0825   | 149.0825               | 0.059                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 11735.0400                    | 11.7350                 | 11822.4900 | 11.8225                | 0.745                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 04/02/2027 |             | Bond Future                    | 151.8966                      | 151.8966                | 151.9855   | 151.9855               | 0.059                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 04/02/2027 | 142.71 Call | Bond Future                    | 9186.5700                     | 9.1866                  | 9275.5100  | 9.2755                 | 0.968                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 04/02/2027 | 142.71 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/05/2027 |             | Bond Future                    | 153.2089                      | 153.2089                | 153.2993   | 153.2993               | 0.059                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/05/2027 | 151.21 Call | Bond Future                    | 1998.9000                     | 1.9989                  | 2089.3400  | 2.0893                 | 4.524                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 06/05/2027 | 151.21 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 05/08/2027 |             | Bond Future                    | 156.1658                      | 156.1658                | 156.2584   | 156.2584               | 0.059                | 0.0000      | 0.0000        |
| 2026/06/30 | 2033                | 05/08/2027 | 153.15 Call | Bond Future                    | 3015.8100                     | 3.0158                  | 3108.3600  | 3.1084                 | 3.069                | 0.0000      | 0.0000        |
| 2026/06/30 | 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<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/06/30 | 2037                | 06/08/2026 | 9.30 Call   | Bond Future                    | 5324.2700                     | 5.3243                  | 4909.6200              | 4.9096               | 7.788       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 9.30 Put    | Bond Future                    | 147.6900                      | 0.1477                  | 179.5900               | 0.1796               | 21.599      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 11.30 Call  | Bond Future                    | 16835.1700                    | 16.8352                 | 16388.6300             | 16.3886              | 2.652       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 11.30 Put   | Bond Future                    | 0.0800                        | 0.0001                  | 0.0900                 | 0.0001               | 12.500      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 10.70 Call  | Bond Future                    | 13554.1700                    | 13.5542                 | 13107.9500             | 13.1080              | 3.292       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 10.70 Put   | Bond Future                    | 1.7800                        | 0.0018                  | 2.1100                 | 0.0021               | 18.539      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 10.02 Put   | Bond Future                    | 17.5600                       | 0.0176                  | 21.1900                | 0.0212               | 20.672      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 10.02 Call  | Bond Future                    | 9632.3600                     | 9.6324                  | 9189.4400              | 9.1894               | 4.598       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 |             | Bond Future                    | 8.5153                        | 100.1675                | 8.5808                 | 99.7210              | 0.770       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 18980.6100                    | 18.9806                 | 18534.0600             | 18.5341              | 2.353       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 |             | Bond Future                    | 8.5484                        | 102.0084                | 8.6164                 | 101.5534             | 0.795       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.62 Call  | Bond Future                    | 12861.1700                    | 12.8612                 | 12424.1200             | 12.4241              | 3.398       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.62 Put   | Bond Future                    | 150.3700                      | 0.1504                  | 168.3400               | 0.1683               | 11.951      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.83 Call  | Bond Future                    | 13974.4900                    | 13.9745                 | 13531.9000             | 13.5319              | 3.167       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.83 Put   | Bond Future                    | 99.3900                       | 0.0994                  | 111.8200               | 0.1118               | 12.506      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.23 Call  | Bond Future                    | 10751.2300                    | 10.7512                 | 10326.6100             | 10.3266              | 3.950       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 10.23 Put   | Bond Future                    | 260.0200                      | 0.2600                  | 290.4200               | 0.2904               | 11.691      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 9.46 Put    | Bond Future                    | 687.6400                      | 0.6876                  | 765.9800               | 0.7660               | 11.393      | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/11/2026 | 9.46 Call   | Bond Future                    | 6567.6500                     | 6.5677                  | 6190.9700              | 6.1910               | 5.735       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.81 Call   | Bond Future                    | 8577.9100                     | 8.5779                  | 8191.4000              | 8.1914               | 4.506       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.81 Put    | Bond Future                    | 854.7800                      | 0.8548                  | 932.2300               | 0.9322               | 9.061       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.31 Call   | Bond Future                    | 6067.2600                     | 6.0673                  | 5724.1200              | 5.7241               | 5.656       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.31 Put    | Bond Future                    | 1370.8200                     | 1.3708                  | 1491.6400              | 1.4916               | 8.814       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 8.44 Put    | Bond Future                    | 3298.3400                     | 3.2983                  | 3546.8100              | 3.5468               | 7.533       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 8.44 Call   | Bond Future                    | 2404.9000                     | 2.4049                  | 2189.4100              | 2.1894               | 8.960       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 |             | Bond Future                    | 8.5747                        | 99.7130                 | 8.6453                 | 99.2490              | 0.823       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.51 Call   | Bond Future                    | 7054.6800                     | 7.0547                  | 6691.8900              | 6.6919               | 5.143       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 04/02/2027 | 9.51 Put    | Bond Future                    | 1131.8400                     | 1.1318                  | 1233.0100              | 1.2330               | 8.939       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/05/2027 |             | Bond Future                    | 8.6070                        | 101.6308                | 8.6803                 | 101.1579             | 0.852       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/05/2027 | 8.58 Call   | Bond Future                    | 3217.3700                     | 3.2174                  | 2977.3400              | 2.9773               | 7.460       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 06/05/2027 | 8.58 Put    | Bond Future                    | 3392.1000                     | 3.3921                  | 3624.9200              | 3.6249               | 6.864       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/08/2027 |             | Bond Future                    | 8.6475                        | 99.3084                 | 8.7238                 | 98.8267              | 0.882       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/08/2027 | 9.05 Call   | Bond Future                    | 5185.9000                     | 5.1859                  | 4886.0900              | 4.8861               | 5.781       | 0.0000        | 0.0000 |
| 2026/06/30 | 2037                | 05/08/2027 | 9.05 Put    | Bond Future                    | 2677.3100                     | 2.6773                  | 2859.1800              | 2.8592               | 6.793       | 0.0000        | 0.0000 |
| 2026/06/30 | 2038                | 06/08/2026 |             | Bond Future                    | 162.9079                      | 162.9079                | 162.4707               | 162.4707             | 0.268       | 0.0000        | 0.0000 |
| 2026/06/30 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 18187.8500                    | 18.1879                 | 17750.6800             | 17.7507              | 2.404       | 0.0000        | 0.0000 |
| 2026/06/30 | 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<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | 2038                | 05/11/2026 |             | Bond Future                    | 165.9409                      | 165.9409                | 165.4953               | 165.4953             | 0.269       | 0.0000        |
| 2026/06/30 | 2038                | 05/11/2026 | 146.31 Call | Bond Future                    | 19630.8700                    | 19.6309                 | 19185.2700             | 19.1853              | 2.270       | 0.0000        |
| 2026/06/30 | 2038                | 05/11/2026 | 146.31 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | 2038                | 04/02/2027 |             | Bond Future                    | 166.8979                      | 166.8979                | 166.4431               | 166.4431             | 0.273       | 0.0000        |
| 2026/06/30 | 2038                | 04/02/2027 | 153.83 Call | Bond Future                    | 13067.9000                    | 13.0679                 | 12613.0600             | 12.6131              | 3.481       | 0.0000        |
| 2026/06/30 | 2038                | 04/02/2027 | 153.83 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | 2038                | 06/05/2027 |             | Bond Future                    | 170.1462                      | 170.1462                | 169.6826               | 169.6826             | 0.272       | 0.0000        |
| 2026/06/30 | 2038                | 06/05/2027 | 166.10 Call | Bond Future                    | 4046.2100                     | 4.0462                  | 3582.6100              | 3.5826               | 11.458      | 0.0000        |
| 2026/06/30 | 2038                | 06/05/2027 | 166.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | 2038                | 05/08/2027 |             | Bond Future                    | 171.1004                      | 171.1004                | 170.6275               | 170.6275             | 0.276       | 0.0000        |
| 2026/06/30 | 2038                | 05/08/2027 | 169.13 Call | Bond Future                    | 1970.3600                     | 1.9704                  | 1497.4800              | 1.4975               | 24.000      | 0.0000        |
| 2026/06/30 | 2038                | 05/08/2027 | 169.13 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | 2040                | 06/08/2026 |             | Bond Future                    | 8.8223                        | 101.6723                | 8.8775                 | 101.2390             | 0.626       | 0.0000        |
| 2026/06/30 | 2040                | 06/08/2026 | 12.19 Call  | Bond Future                    | 22238.4600                    | 22.2385                 | 21805.1700             | 21.8052              | 1.948       | 0.0000        |
| 2026/06/30 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | 2040                | 06/08/2026 | 9.20 Call   | Bond Future                    | 3489.3000                     | 3.4893                  | 3145.9900              | 3.1460               | 9.839       | 0.0000        |
| 2026/06/30 | 2040                | 06/08/2026 | 9.20 Put    | Bond Future                    | 577.8200                      | 0.5778                  | 667.8000               | 0.6678               | 15.572      | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 |             | Bond Future                    | 8.8610                        | 103.5409                | 8.9180                 | 103.0994             | 0.644       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 15367.8900                    | 15.3679                 | 14940.9300             | 14.9409              | 2.778       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 152.5600                      | 0.1526                  | 167.1000               | 0.1671               | 9.531       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 16594.6200                    | 16.5946                 | 16163.2000             | 16.1632              | 2.600       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 101.7600                      | 0.1018                  | 111.8400               | 0.1118               | 9.906       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 13060.9200                    | 13.0609                 | 12645.7800             | 12.6458              | 3.178       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 293.4600                      | 0.2935                  | 319.8200               | 0.3198               | 8.982       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 715.9500                      | 0.7160                  | 780.4800               | 0.7805               | 9.013       | 0.0000        |
| 2026/06/30 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 8416.0400                     | 8.4160                  | 8039.0700              | 8.0391               | 4.479       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 10.17 Call  | Bond Future                    | 10156.2000                    | 10.1562                 | 9778.9500              | 9.7790               | 3.714       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 10.17 Put   | Bond Future                    | 1021.8000                     | 1.0218                  | 1094.7200              | 1.0947               | 7.136       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 9.67 Call   | Bond Future                    | 7311.6600                     | 7.3117                  | 6974.0600              | 6.9741               | 4.617       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 9.67 Put    | Bond Future                    | 1612.0300                     | 1.6120                  | 1724.6000              | 1.7246               | 6.983       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 8.78 Put    | Bond Future                    | 3842.9200                     | 3.8429                  | 4076.2600              | 4.0763               | 6.072       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 8.78 Call   | Bond Future                    | 2964.2100                     | 2.9642                  | 2747.3800              | 2.7474               | 7.315       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 |             | Bond Future                    | 8.8942                        | 101.0245                | 8.9532                 | 100.5743             | 0.664       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 8781.4200                     | 8.7814                  | 8421.2100              | 8.4212               | 4.102       | 0.0000        |
| 2026/06/30 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 1273.3400                     | 1.2733                  | 1363.3000              | 1.3633               | 7.065       | 0.0000        |
| 2026/06/30 | 2040                | 06/05/2027 |             | Bond Future                    | 8.9327                        | 102.9675                | 8.9937                 | 102.5087             | 0.683       | 0.0000        |
| 2026/06/30 | 2040                | 06/05/2027 | 8.88 Call   | Bond Future                    | 3765.3000                     | 3.7653                  | 3532.3300              | 3.5323               | 6.187       | 0.0000        |
| 2026/06/30 | 2040                | 06/05/2027 | 8.88 Put    | Bond Future                    | 4163.7600                     | 4.1638                  | 4389.5900              | 4.3896               | 5.424       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/06/30 | 2040             | 05/08/2027 |             | Bond Future                 | 8.9789                     | 100.4199              | 9.0421               | 99.9526           | 0.704        | 0.0000      |
| 2026/06/30 | 2040             | 05/08/2027 | 9.33 Call   | Bond Future                 | 5948.6700                  | 5.9487                | 5661.2600            | 5.6613            | 4.832        | 0.0000      |
| 2026/06/30 | 2040             | 05/08/2027 | 9.33 Put    | Bond Future                 | 3389.5200                  | 3.3895                | 3569.4500            | 3.5695            | 5.308        | 0.0000      |
| 2026/06/30 | 2043             | 06/08/2026 |             | Bond Future                 | 125.1963                   | 125.1963              | 125.2325             | 125.2325          | 0.029        | 0.0000      |
| 2026/06/30 | 2043             | 06/08/2026 | 110.88 Call | Bond Future                 | 14316.6117                 | 14.3166               | 14352.8127           | 14.3528           | 0.253        | 0.0000      |
| 2026/06/30 | 2043             | 06/08/2026 | 110.88 Put  | Bond Future                 | 0.3417                     | 0.0003                | 0.2727               | 0.0003            | 20.202       | 0.0000      |
| 2026/06/30 | 2043             | 05/11/2026 |             | Bond Future                 | 127.5273                   | 127.5273              | 127.5640             | 127.5640          | 0.029        | 0.0000      |
| 2026/06/30 | 2043             | 05/11/2026 | 112.84 Call | Bond Future                 | 14745.7593                 | 14.7458               | 14780.2652           | 14.7803           | 0.234        | 0.0000      |
| 2026/06/30 | 2043             | 05/11/2026 | 112.84 Put  | Bond Future                 | 58.4793                    | 0.0585                | 56.3052              | 0.0563            | 3.718        | 0.0000      |
| 2026/06/30 | 2043             | 04/02/2027 |             | Bond Future                 | 127.0598                   | 127.0598              | 127.0965             | 127.0965          | 0.029        | 0.0000      |
| 2026/06/30 | 2043             | 04/02/2027 | 117.63 Call | Bond Future                 | 10166.5898                 | 10.1666               | 10193.0825           | 10.1931           | 0.261        | 0.0000      |
| 2026/06/30 | 2043             | 04/02/2027 | 117.63 Put  | Bond Future                 | 736.7998                   | 0.7368                | 726.5625             | 0.7266            | 1.389        | 0.0000      |
| 2026/06/30 | 2043             | 06/05/2027 |             | Bond Future                 | 129.5326                   | 129.5326              | 129.5700             | 129.5700          | 0.029        | 0.0000      |
| 2026/06/30 | 2043             | 06/05/2027 | 127.48 Call | Bond Future                 | 5357.8574                  | 5.3579                | 5373.3561            | 5.3734            | 0.289        | 0.0000      |
| 2026/06/30 | 2043             | 06/05/2027 | 127.48 Put  | Bond Future                 | 3305.2774                  | 3.3053                | 3283.3361            | 3.2833            | 0.664        | 0.0000      |
| 2026/06/30 | 2043             | 05/08/2027 |             | Bond Future                 | 129.0092                   | 129.0092              | 129.0471             | 129.0471          | 0.029        | 0.0000      |
| 2026/06/30 | 2043             | 05/08/2027 | 129.56 Call | Bond Future                 | 4410.2584                  | 4.4103                | 4423.3595            | 4.4234            | 0.297        | 0.0000      |
| 2026/06/30 | 2043             | 05/08/2027 | 129.56 Put  | Bond Future                 | 4961.0184                  | 4.9610                | 4936.2895            | 4.9363            | 0.498        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.25 Call   | Bond Future                 | 3465.9100                  | 3.4659                | 3134.5600            | 3.1346            | 9.560        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.25 Put    | Bond Future                 | 760.6400                   | 0.7606                | 861.9800             | 0.8620            | 13.323       | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.00 Call   | Bond Future                 | 2035.9900                  | 2.0360                | 1778.0300            | 1.7780            | 12.670       | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.00 Put    | Bond Future                 | 1441.4200                  | 1.4414                | 1616.1500            | 1.6162            | 12.122       | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 |             | Bond Future                 | 8.9310                     | 98.6932               | 8.9812               | 98.2605           | 0.561        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 12.42 Call  | Bond Future                 | 24363.5900                 | 24.3636               | 23930.9000           | 23.9309           | 1.776        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 12.42 Put   | Bond Future                 | 0.0100                     | 0.0000                | 0.0100               | 0.0000            | 0.000        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.75 Call   | Bond Future                 | 6923.7600                  | 6.9238                | 6518.4000            | 6.5184            | 5.855        | 0.0000      |
| 2026/06/30 | 2044             | 06/08/2026 | 9.75 Put    | Bond Future                 | 197.7900                   | 0.1978                | 225.1200             | 0.2251            | 13.818       | 0.0000      |
| 2026/06/30 | 2044             | 05/11/2026 |             | Bond Future                 | 8.9680                     | 100.5069              | 9.0197               | 100.0661          | 0.576        | 0.0000      |
| 2026/06/30 | 2044             | 05/11/2026 | 11.34 Call  | Bond Future                 | 17682.8800                 | 17.6829               | 17254.1500           | 17.2542           | 2.425        | 0.0000      |
| 2026/06/30 | 2044             | 05/11/2026 | 11.34 Put   | Bond Future                 | 148.9500                   | 0.1490                | 161.0900             | 0.1611            | 8.150        | 0.0000      |
| 2026/06/30 | 2044             | 04/02/2027 |             | Bond Future                 | 9.0001                     | 98.0574               | 9.0533               | 97.6079           | 0.591        | 0.0000      |
| 2026/06/30 | 2044             | 04/02/2027 | 10.18 Call  | Bond Future                 | 10568.9900                 | 10.5690               | 10198.5500           | 10.1986           | 3.505        | 0.0000      |
| 2026/06/30 | 2044             | 04/02/2027 | 10.18 Put   | Bond Future                 | 1280.4500                  | 1.2805                | 1359.5200            | 1.3595            | 6.175        | 0.0000      |
| 2026/06/30 | 2044             | 06/05/2027 |             | Bond Future                 | 9.0368                     | 99.9434               | 9.0916               | 99.4853           | 0.606        | 0.0000      |
| 2026/06/30 | 2044             | 06/05/2027 | 9.08 Call   | Bond Future                 | 4671.5200                  | 4.6715                | 4422.7900            | 4.4228            | 5.324        | 0.0000      |
| 2026/06/30 | 2044             | 06/05/2027 | 9.08 Put    | Bond Future                 | 4310.0000                  | 4.3100                | 4519.4200            | 4.5194            | 4.859        | 0.0000      |
| 2026/06/30 | 2044             | 05/08/2027 |             | Bond Future                 | 9.0800                     | 97.4634               | 9.1365               | 96.9967           | 0.622        | 0.0000      |
| 2026/06/30 | 2044             | 05/08/2027 | 9.44 Call   | Bond Future                 | 6722.8400                  | 6.7228                | 6432.5700            | 6.4326            | 4.318        | 0.0000      |

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| Deal Date  | Contract Details |            | Strike C/P | Product | Previous Days Closing | Yield | Previous Days Closing | Price | Todays Closing | Yield | Todays Closing | Price     | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|---------|-----------------------|-------|-----------------------|-------|----------------|-------|----------------|-----------|-------------------|-------------|------------|
| 2026/06/30 | 2044             | 05/08/2027 | 9.44       | Put     | Bond Future           |       | 3805.9400             |       | 3.8059         |       | 3982.3400      | 3.9823    | 4.635             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/08/2026 |            |         | Bond Future           |       | 145.9780              |       | 145.9780       |       | 146.2330       | 146.2330  | 0.175             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/08/2026 | 122.38     | Call    | Bond Future           |       | 23597.9600            |       | 23.5980        |       | 23852.9600     | 23.8530   | 1.081             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/08/2026 | 122.38     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/11/2026 |            |         | Bond Future           |       | 146.3334              |       | 146.3334       |       | 146.5929       | 146.5929  | 0.177             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/11/2026 | 125.48     | Call    | Bond Future           |       | 20853.3700            |       | 20.8534        |       | 21112.8600     | 21.1129   | 1.244             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/11/2026 | 125.48     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 04/02/2027 |            |         | Bond Future           |       | 149.1834              |       | 149.1834       |       | 149.4477       | 149.4477  | 0.177             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 04/02/2027 | 131.09     | Call    | Bond Future           |       | 18093.3700            |       | 18.0934        |       | 18357.6800     | 18.3577   | 1.461             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 04/02/2027 | 131.09     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/05/2027 |            |         | Bond Future           |       | 149.6693              |       | 149.6693       |       | 149.9385       | 149.9385  | 0.180             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/05/2027 | 148.99     | Call    | Bond Future           |       | 679.3000              |       | 0.6793         |       | 948.4900       | 0.9485    | 39.628            | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 06/05/2027 | 148.99     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/08/2027 |            |         | Bond Future           |       | 152.5572              |       | 152.5572       |       | 152.8318       | 152.8318  | 0.180             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/08/2027 | 149.17     | Call    | Bond Future           |       | 3387.1500             |       | 3.3872         |       | 3661.7900      | 3.6618    | 8.108             | 0.0000      | 0.0000     |
| 2026/06/30 | 2046             | 05/08/2027 | 149.17     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/08/2026 |            |         | Bond Future           |       | 148.3368              |       | 148.3368       |       | 148.5048       | 148.5048  | 0.113             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/08/2026 | 123.27     | Call    | Bond Future           |       | 25066.7600            |       | 25.0668        |       | 25234.8100     | 25.2348   | 0.670             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/08/2026 | 123.27     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/11/2026 |            |         | Bond Future           |       | 151.0986              |       | 151.0986       |       | 151.2694       | 151.2694  | 0.113             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/11/2026 | 123.84     | Call    | Bond Future           |       | 27258.6400            |       | 27.2586        |       | 27429.3700     | 27.4294   | 0.626             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/11/2026 | 123.84     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 04/02/2027 |            |         | Bond Future           |       | 151.5094              |       | 151.5094       |       | 151.6832       | 151.6832  | 0.115             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 04/02/2027 | 132.39     | Call    | Bond Future           |       | 19119.4100            |       | 19.1194        |       | 19293.1800     | 19.2932   | 0.909             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 04/02/2027 | 132.39     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/05/2027 |            |         | Bond Future           |       | 154.4581              |       | 154.4581       |       | 154.6354       | 154.6354  | 0.115             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/05/2027 | 150.46     | Call    | Bond Future           |       | 3998.1300             |       | 3.9981         |       | 4175.4300      | 4.1754    | 4.435             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 06/05/2027 | 150.46     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/08/2027 |            |         | Bond Future           |       | 154.8453              |       | 154.8453       |       | 155.0259       | 155.0259  | 0.117             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/08/2027 | 152.97     | Call    | Bond Future           |       | 1875.3000             |       | 1.8753         |       | 2055.8800      | 2.0559    | 9.629             | 0.0000      | 0.0000     |
| 2026/06/30 | 2050             | 05/08/2027 | 152.97     | Put     | Bond Future           |       | 0.0000                |       | 0.0000         |       | 0.0000         | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 8607             | 21/12/2026 |            |         | Price Contribution    |       | 100.0000              |       | 0.0000         |       | 100.0000       | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 8608             | 21/12/2026 |            |         | Price Contribution    |       | 100.0000              |       | 0.0000         |       | 100.0000       | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | 8657             | 21/12/2026 |            |         | Price Contribution    |       | 100.0000              |       | 0.0000         |       | 100.0000       | 0.0000    | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | AL37             | 06/08/2026 |            |         | Index Future          |       | 1306.5470             |       | 1306.5470      |       | 1302.2310      | 1302.2310 | 0.330             | 0.0000      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/06/30 | AL37                | 05/11/2026 |         | Index Future                   | 1330.8080                     | 1330.8080               | 1326.4090              | 1326.4090            | 0.331       | 0.0000        | 0.0000 |
| 2026/06/30 | AL37                | 04/02/2027 |         | Index Future                   | 1356.4040                     | 1356.4040               | 1351.9180              | 1351.9180            | 0.331       | 0.0000        | 0.0000 |
| 2026/06/30 | AL37                | 06/05/2027 |         | Index Future                   | 1382.4990                     | 1382.4990               | 1377.9270              | 1377.9270            | 0.331       | 0.0000        | 0.0000 |
| 2026/06/30 | AL37                | 05/08/2027 |         | Index Future                   | 1408.6120                     | 1408.6120               | 1403.9560              | 1403.9560            | 0.331       | 0.0000        | 0.0000 |
| 2026/06/30 | AL7T                | 06/08/2026 |         | Index Future                   | 1710.7040                     | 1710.7040               | 1703.5430              | 1703.5430            | 0.419       | 0.0000        | 0.0000 |
| 2026/06/30 | AL7T                | 05/11/2026 |         | Index Future                   | 1742.4700                     | 1742.4700               | 1735.1720              | 1735.1720            | 0.419       | 0.0000        | 0.0000 |
| 2026/06/30 | AL7T                | 04/02/2027 |         | Index Future                   | 1775.9840                     | 1775.9840               | 1768.5420              | 1768.5420            | 0.419       | 0.0000        | 0.0000 |
| 2026/06/30 | AL7T                | 06/05/2027 |         | Index Future                   | 1810.1500                     | 1810.1500               | 1802.5660              | 1802.5660            | 0.419       | 0.0000        | 0.0000 |
| 2026/06/30 | AL7T                | 05/08/2027 |         | Index Future                   | 1844.3410                     | 1844.3410               | 1836.6170              | 1836.6170            | 0.419       | 0.0000        | 0.0000 |
| 2026/06/30 | ALBI                | 06/08/2026 |         | Index Future                   | 1444.1060                     | 1444.1060               | 1438.4780              | 1438.4780            | 0.390       | 0.0000        | 0.0000 |
| 2026/06/30 | ALBI                | 05/11/2026 |         | Index Future                   | 1470.9210                     | 1470.9210               | 1465.1850              | 1465.1850            | 0.390       | 0.0000        | 0.0000 |
| 2026/06/30 | ALBI                | 04/02/2027 |         | Index Future                   | 1499.2120                     | 1499.2120               | 1493.3630              | 1493.3630            | 0.390       | 0.0000        | 0.0000 |
| 2026/06/30 | ALBI                | 06/05/2027 |         | Index Future                   | 1528.0540                     | 1528.0540               | 1522.0940              | 1522.0940            | 0.390       | 0.0000        | 0.0000 |
| 2026/06/30 | ALBI                | 05/08/2027 |         | Index Future                   | 1556.9170                     | 1556.9170               | 1550.8460              | 1550.8460            | 0.390       | 0.0000        | 0.0000 |
| 2026/06/30 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/06/30 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C818             | 21/12/2027 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | C871             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CC42             | 31/03/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | ES33             | 06/08/2026 |            | Bond Future                 | 8.6851                     | 96.8664              | 8.7508              | 96.5378           | 0.757       | 0.0000     |
| 2026/06/30 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 14997.7600                 | 14.9978              | 14669.1900          | 14.6692           | 2.191       | 0.0000     |
| 2026/06/30 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | ES33             | 05/11/2026 |            | Bond Future                 | 8.7356                     | 94.8766              | 8.8044              | 94.5417           | 0.789       | 0.0000     |
| 2026/06/30 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 9548.2000                  | 9.5482               | 9213.2900           | 9.2133            | 3.508       | 0.0000     |
| 2026/06/30 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | ES33             | 04/02/2027 |            | Bond Future                 | 8.7806                     | 96.7247              | 8.8529              | 96.3830           | 0.824       | 0.0000     |
| 2026/06/30 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 4228.0900                  | 4.2281               | 3886.4600           | 3.8865            | 8.080       | 0.0000     |
| 2026/06/30 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/06/30 | ES33             | 06/05/2027 |            | Bond Future                 | 8.8248                     | 94.8112              | 8.9008              | 94.4630           | 0.861       | 0.0000     |
| 2026/06/30 | ES33             | 06/05/2027 | 8.80 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |              | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|--------------|---------------------|-------------------|-------------|------------|
| 2026/06/30 | ES33             | 06/05/2027 | 8.80 Put       | Bond Future                 | 114.1100                   | 0.1141               | 462.3100     | 0.4623              | 305.144           | 0.0000      | 0.0000     |
| 2026/06/30 | ES33             | 05/08/2027 |                | Bond Future                 | 8.8790                     | 96.6390              | 8.9590       | 96.2843             | 0.901             | 0.0000      | 0.0000     |
| 2026/06/30 | ES33             | 05/08/2027 | 9.27 Call      | Bond Future                 | 1718.6100                  | 1.7186               | 1363.8800    | 1.3639              | 20.641            | 0.0000      | 0.0000     |
| 2026/06/30 | ES33             | 05/08/2027 | 9.27 Put       | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/08/2026 |                | Bond Future                 | 9.2643                     | 96.2488              | 9.3093       | 95.8979             | 0.486             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/08/2026 | 12.65 Call     | Bond Future                 | 21774.4500                 | 21.7745              | 21423.5500   | 21.4236             | 1.612             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/08/2026 | 12.65 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/11/2026 |                | Bond Future                 | 9.3127                     | 93.7767              | 9.3591       | 93.4191             | 0.499             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/11/2026 | 11.66 Call     | Bond Future                 | 15811.8900                 | 15.8119              | 15454.2800   | 15.4543             | 2.262             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/11/2026 | 11.66 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 04/02/2027 |                | Bond Future                 | 9.3560                     | 95.6037              | 9.4040       | 95.2389             | 0.513             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 04/02/2027 | 10.29 Call     | Bond Future                 | 6743.7800                  | 6.7438               | 6379.0000    | 6.3790              | 5.409             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 04/02/2027 | 10.29 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/05/2027 |                | Bond Future                 | 9.4018                     | 93.1997              | 9.4513       | 92.8278             | 0.527             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/05/2027 | 9.33 Call      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 06/05/2027 | 9.33 Put       | Bond Future                 | 542.6400                   | 0.5426               | 914.5300     | 0.9145              | 68.533            | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/08/2027 |                | Bond Future                 | 9.4530                     | 94.9954              | 9.5041       | 94.6165             | 0.541             | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/08/2027 | 9.84 Call      | Bond Future                 | 2813.3400                  | 2.8133               | 2434.5000    | 2.4345              | 13.466            | 0.0000      | 0.0000     |
| 2026/06/30 | ES42             | 05/08/2027 | 9.84 Put       | Bond Future                 | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/08/2026 |                | GOVI                        | 1417.5170                  | 1417.5170            | 1411.8670    | 1411.8670           | 0.399             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 2285170.0000               | 228.5170             | 2228670.0000 | 222.8670            | 2.472             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 05/11/2026 |                | GOVI                        | 1443.8380                  | 1443.8380            | 1438.0800    | 1438.0800           | 0.399             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1668380.0000               | 166.8380             | 1610800.0000 | 161.0800            | 3.451             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 04/02/2027 |                | GOVI                        | 1471.6080                  | 1471.6080            | 1465.7370    | 1465.7370           | 0.399             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 1026080.0000               | 102.6080             | 967370.0000  | 96.7370             | 5.722             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/05/2027 |                | GOVI                        | 1499.9190                  | 1499.9190            | 1493.9360    | 1493.9360           | 0.399             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/05/2027 | 1,427. Call 00 | GOVI                        | 729190.0000                | 72.9190              | 669360.0000  | 66.9360             | 8.205             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 06/05/2027 | 1,427. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 05/08/2027 |                | GOVI                        | 1528.2510                  | 1528.2510            | 1522.1570    | 1522.1570           | 0.399             | 0.0000      | 0.0000     |
| 2026/06/30 | GOVI             | 05/08/2027 | 1,465. Call 00 | GOVI                        | 632510.0000                | 63.2510              | 571570.0000  | 57.1570             | 9.635             | 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 |        |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/06/30 | GOVI             | 05/08/2027 | 1,465. Put 00 | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | GVIX             | 01/01/2029 |               | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/08/2026 |               | Bond Future                 | 136.3472                   | 136.3472              | 136.3859             | 136.3859          | 0.028        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/08/2026 | 112.95 Call   | Bond Future                 | 23397.3281                 | 23.3973               | 23435.9577           | 23.4360           | 0.165        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/08/2026 | 112.95 Put    | Bond Future                 | 0.1381                     | 0.0001                | 0.1077               | 0.0001            | 22.044       | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/11/2026 |               | Bond Future                 | 138.8860                   | 138.8860              | 138.9249             | 138.9249          | 0.028        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/11/2026 | 114.95 Call   | Bond Future                 | 23994.4787                 | 23.9945               | 24031.2874           | 24.0313           | 0.153        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/11/2026 | 114.95 Put    | Bond Future                 | 58.4787                    | 0.0585                | 56.3674              | 0.0564            | 3.610        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 04/02/2027 |               | Bond Future                 | 138.6395                   | 138.6395              | 138.6787             | 138.6787          | 0.028        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 04/02/2027 | 118.90 Call   | Bond Future                 | 20252.2739                 | 20.2523               | 20283.8560           | 20.2839           | 0.156        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 04/02/2027 | 118.90 Put    | Bond Future                 | 512.7839                   | 0.5128                | 505.2060             | 0.5052            | 1.478        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/05/2027 |               | Bond Future                 | 141.3377                   | 141.3377              | 141.3778             | 141.3778          | 0.028        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/05/2027 | 134.78 Call   | Bond Future                 | 10502.4184                 | 10.5024               | 10519.4463           | 10.5194           | 0.162        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 06/05/2027 | 134.78 Put    | Bond Future                 | 3944.7484                  | 3.9447                | 3921.6763            | 3.9217            | 0.585        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/08/2027 |               | Bond Future                 | 141.0425                   | 141.0425              | 141.0827             | 141.0827          | 0.029        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/08/2027 | 138.93 Call   | Bond Future                 | 8628.7357                  | 8.6287                | 8642.4377            | 8.6424            | 0.159        | 0.0000      | 0.0000 |
| 2026/06/30 | I258             | 05/08/2027 | 138.93 Put    | Bond Future                 | 6516.2657                  | 6.5163                | 6489.7377            | 6.4897            | 0.407        | 0.0000      | 0.0000 |
| 2026/06/30 | IGOV             | 06/08/2026 |               | Index Future                | 456.3220                   | 456.3220              | 456.5850             | 456.5850          | 0.058        | 0.0000      | 0.0000 |
| 2026/06/30 | IGOV             | 05/11/2026 |               | Index Future                | 464.9070                   | 464.9070              | 465.1750             | 465.1750          | 0.058        | 0.0000      | 0.0000 |
| 2026/06/30 | IGOV             | 04/02/2027 |               | Index Future                | 473.9590                   | 473.9590              | 474.2310             | 474.2310          | 0.057        | 0.0000      | 0.0000 |
| 2026/06/30 | IGOV             | 06/05/2027 |               | Index Future                | 483.1840                   | 483.1840              | 483.4620             | 483.4620          | 0.058        | 0.0000      | 0.0000 |
| 2026/06/30 | IGOV             | 05/08/2027 |               | Index Future                | 492.4170                   | 492.4170              | 492.7000             | 492.7000          | 0.057        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 21/09/2026 |               | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 21/12/2026 |               | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 15/03/2027 |               | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 21/06/2027 |               | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 20/09/2027 |               | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 20/12/2027 |               | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 22/03/2028 |               | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 20/06/2028 |               | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | IS10             | 19/09/2028 |               | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | J186             | 21/12/2026 |               | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | JBAF             | 17/06/2026 |               | Jibar Tradeable Future      | 8.4000                     | 8.4000                | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2026/06/30 | R033             | 06/08/2026 |               | Bond Future                 | 8.0158                     | 113.6992              | 8.1074               | 113.2069          | 1.143        | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/30 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 11245.5700                 | 11.2456              | 10753.5400          | 10.7535           | 4.375       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 0.6600                     | 0.0007               | 0.9100              | 0.0009            | 37.879      | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/11/2026 |            | Bond Future                 | 8.0412                     | 110.7468             | 8.1376              | 110.2452          | 1.199       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 6754.7700                  | 6.7548               | 6306.6500           | 6.3067            | 6.634       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 284.8400                   | 0.2848               | 338.3500            | 0.3384            | 18.786      | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 04/02/2027 |            | Bond Future                 | 8.0556                     | 112.8781             | 8.1573              | 112.3666          | 1.262       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 4065.3100                  | 4.0653               | 3708.0400           | 3.7080            | 8.788       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 1118.1800                  | 1.1182               | 1272.3900           | 1.2724            | 13.791      | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 06/05/2027 |            | Bond Future                 | 8.0706                     | 110.0058             | 8.1780              | 109.4846          | 1.330       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 06/05/2027 | 7.93 Call  | Bond Future                 | 2008.9800                  | 2.0090               | 1772.7700           | 1.7728            | 11.758      | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 06/05/2027 | 7.93 Put   | Bond Future                 | 2696.6100                  | 2.6966               | 2981.6600           | 2.9817            | 10.571      | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/08/2027 |            | Bond Future                 | 8.0949                     | 112.1017             | 8.2084              | 111.5707          | 1.403       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/08/2027 | 8.54 Call  | Bond Future                 | 3851.8900                  | 3.8519               | 3521.1900           | 3.5212            | 8.585       | 0.0000     | 0.0000 |
| 2026/06/30 | R033             | 05/08/2027 | 8.54 Put   | Bond Future                 | 1788.8700                  | 1.7889               | 1989.1900           | 1.9892            | 11.198      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.70 Put   | Bond Future                 | 3461.2100                  | 3.4612               | 3848.5900           | 3.8486            | 11.192      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.70 Call  | Bond Future                 | 159.1200                   | 0.1591               | 107.3900            | 0.1074            | 32.510      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.90 Put   | Bond Future                 | 2400.0400                  | 2.4000               | 2735.1000           | 2.7351            | 13.961      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.90 Call  | Bond Future                 | 381.2800                   | 0.3813               | 277.2300            | 0.2772            | 27.290      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.34 Call  | Bond Future                 | 1583.6700                  | 1.5837               | 1315.8100           | 1.3158            | 16.914      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.34 Put   | Bond Future                 | 847.9800                   | 0.8480               | 1019.2300           | 1.0192            | 20.195      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.95 Put   | Bond Future                 | 2165.0500                  | 2.1651               | 2483.5200           | 2.4835            | 14.710      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 7.95 Call  | Bond Future                 | 464.0300                   | 0.4640               | 343.3900            | 0.3434            | 25.998      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 966.8800                   | 0.9669               | 1156.2200           | 1.1562            | 19.583      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1394.2600                  | 1.3943               | 1144.4900           | 1.1445            | 17.914      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 235.7000                   | 0.2357               | 292.6500            | 0.2927            | 24.162      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 3693.5400                  | 3.6935               | 3311.3800           | 3.3114            | 10.347      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 6982.0400                  | 6.9820               | 6552.5000           | 6.5525            | 6.152       | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 37.7500                    | 0.0378               | 47.3200             | 0.0473            | 25.351      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 8753.1400                  | 8.7531               | 8317.4300           | 8.3174            | 4.978       | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 13.7000                    | 0.0137               | 17.1000             | 0.0171            | 24.818      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 5981.5100                  | 5.9815               | 5559.1900           | 5.5592            | 7.060       | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 66.4100                    | 0.0664               | 83.2000             | 0.0832            | 25.282      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 298.5300                   | 0.2985               | 369.2400            | 0.3692            | 23.686      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 3279.2800                  | 3.2793               | 2910.8800           | 2.9109            | 11.234      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 2.8200                     | 0.0028               | 3.4600              | 0.0035            | 22.695      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 8808.1200                  | 8.8081               | 8372.3000           | 8.3723            | 4.948       | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 13.2800                    | 0.0133               | 16.5700             | 0.0166            | 24.774      | 0.0000     | 0.0000 |
| 2026/06/30 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 64.4200                    | 0.0644               | 80.7100             | 0.0807            | 25.287      | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | R035                | 06/08/2026 | 9.22 Call  | Bond Future                    | 6037.0600                     | 6.0371                  | 5614.2400  | 5.6142                 | 7.004                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 10.13 Call | Bond Future                    | 11033.9700                    | 11.0340                 | 10595.7200 | 10.5957                | 3.972                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 10.13 Put  | Bond Future                    | 3.7100                        | 0.0037                  | 4.5700     | 0.0046                 | 23.181               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 9.63 Call  | Bond Future                    | 8312.3900                     | 8.3124                  | 7877.7000  | 7.8777                 | 5.229                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 9.63 Put   | Bond Future                    | 17.6400                       | 0.0176                  | 22.0600    | 0.0221                 | 25.057               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 9.13 Put   | Bond Future                    | 84.7000                       | 0.0847                  | 106.0700   | 0.1061                 | 25.230               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 9.13 Call  | Bond Future                    | 5537.8200                     | 5.5378                  | 5120.0800  | 5.1201                 | 7.543                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 10.22 Call | Bond Future                    | 11514.5500                    | 11.5146                 | 11076.0800 | 11.0761                | 3.808                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 |            | Bond Future                    | 8.2210                        | 107.9319                | 8.2919     | 107.4927               | 0.862                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 11.06 Call | Bond Future                    | 15851.1200                    | 15.8511                 | 15412.0200 | 15.4120                | 2.770                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 06/08/2026 | 11.06 Put  | Bond Future                    | 0.0300                        | 0.0000                  | 0.0400     | 0.0000                 | 33.333               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 |            | Bond Future                    | 8.2516                        | 105.4137                | 8.3256     | 104.9662               | 0.896                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 10.03 Call | Bond Future                    | 10290.5300                    | 10.2905                 | 9868.2100  | 9.8682                 | 4.104                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 10.03 Put  | Bond Future                    | 185.3700                      | 0.1854                  | 210.4800   | 0.2105                 | 13.546               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 9.80 Call  | Bond Future                    | 9121.6900                     | 9.1217                  | 8707.9500  | 8.7080                 | 4.536                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 9.80 Put   | Bond Future                    | 249.3200                      | 0.2493                  | 283.0100   | 0.2830                 | 13.513               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 9.30 Call  | Bond Future                    | 6604.4900                     | 6.6045                  | 6221.0800  | 6.2211                 | 5.805                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 9.30 Put   | Bond Future                    | 485.8600                      | 0.4859                  | 549.8800   | 0.5499                 | 13.177               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.80 Put   | Bond Future                    | 955.9900                      | 0.9560                  | 1075.0600  | 1.0751                 | 12.455               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.80 Call  | Bond Future                    | 4216.3000                     | 4.2163                  | 3887.9400  | 3.8879                 | 7.788                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.97 Call  | Bond Future                    | 5002.7300                     | 5.0027                  | 4652.1000  | 4.6521                 | 7.009                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.97 Put   | Bond Future                    | 758.5800                      | 0.7586                  | 855.3800   | 0.8554                 | 12.761               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.47 Call  | Bond Future                    | 2820.5300                     | 2.8205                  | 2547.6500  | 2.5477                 | 9.675                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 8.47 Put   | Bond Future                    | 1506.1500                     | 1.5062                  | 1680.7000  | 1.6807                 | 11.589               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 7.97 Put   | Bond Future                    | 2954.6100                     | 2.9546                  | 3236.2700  | 3.2363                 | 9.533                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 05/11/2026 | 7.97 Call  | Bond Future                    | 1227.1100                     | 1.2271                  | 1061.3400  | 1.0613                 | 13.509               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 7.70 Put   | Bond Future                    | 4551.7200                     | 4.5517                  | 4875.5500  | 4.8756                 | 7.114                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 7.70 Call  | Bond Future                    | 1074.8800                     | 1.0749                  | 942.4500   | 0.9425                 | 12.320               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.20 Put   | Bond Future                    | 2716.5000                     | 2.7165                  | 2953.3500  | 2.9534                 | 8.719                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.20 Call  | Bond Future                    | 2273.2500                     | 2.2733                  | 2053.8400  | 2.0538                 | 9.652                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.85 Call  | Bond Future                    | 4720.3200                     | 4.7203                  | 4401.3300  | 4.4013                 | 6.758                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.85 Put   | Bond Future                    | 1382.7300                     | 1.3827                  | 1520.0000  | 1.5200                 | 9.927                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 |            | Bond Future                    | 8.2746                        | 107.4420                | 8.3519     | 106.9858               | 0.933                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 9.02 Call  | Bond Future                    | 5463.6300                     | 5.4636                  | 5125.1900  | 5.1252                 | 6.194                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 9.02 Put   | Bond Future                    | 1166.4900                     | 1.1665                  | 1284.3100  | 1.2843                 | 10.100               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 9.43 Call  | Bond Future                    | 7343.9200                     | 7.3439                  | 6968.7300  | 6.9687                 | 5.109                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 9.43 Put   | Bond Future                    | 780.8900                      | 0.7809                  | 861.9600   | 0.8620                 | 10.382               | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.93 Call  | Bond Future                    | 5066.7800                     | 5.0668                  | 4738.3000  | 4.7383                 | 6.483                | 0.0000      | 0.0000        |
| 2026/06/30 | R035                | 04/02/2027 | 8.93 Put   | Bond Future                    | 1276.1500                     | 1.2762                  | 1403.9300  | 1.4039                 | 10.013               | 0.0000      | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2026/06/30 | R035                | 04/02/2027 | 8.43 Put   | Bond Future                    | 2130.3400                     | 2.1303                   | 2327.8100               | 2.3278               | 9.269        | 0.0000         |
| 2026/06/30 | R035                | 04/02/2027 | 8.43 Call  | Bond Future                    | 3045.5500                     | 3.0456                   | 2786.7600               | 2.7868               | 8.497        | 0.0000         |
| 2026/06/30 | R035                | 06/05/2027 |            | Bond Future                    | 8.2943                        | 105.0034                 | 8.3749                  | 104.5385             | 0.972        | 0.0000         |
| 2026/06/30 | R035                | 06/05/2027 | 8.25 Call  | Bond Future                    | 2730.2500                     | 2.7303                   | 2499.5500               | 2.4996               | 8.450        | 0.0000         |
| 2026/06/30 | R035                | 06/05/2027 | 8.25 Put   | Bond Future                    | 2986.6200                     | 2.9866                   | 3220.8900               | 3.2209               | 7.844        | 0.0000         |
| 2026/06/30 | R035                | 05/08/2027 |            | Bond Future                    | 8.3215                        | 107.0048                 | 8.4059                  | 106.5312             | 1.013        | 0.0000         |
| 2026/06/30 | R035                | 05/08/2027 | 8.72 Call  | Bond Future                    | 4508.6800                     | 4.5087                   | 4215.8000               | 4.2158               | 6.496        | 0.0000         |
| 2026/06/30 | R035                | 05/08/2027 | 8.72 Put   | Bond Future                    | 2294.5400                     | 2.2945                   | 2475.2800               | 2.4753               | 7.877        | 0.0000         |
| 2026/06/30 | R038                | 06/08/2026 |            | Bond Future                    | 8.6462                        | 120.1077                 | 8.7118                  | 119.5823             | 0.758        | 0.0000         |
| 2026/06/30 | R038                | 06/08/2026 | 11.77 Call | Bond Future                    | 21750.7600                    | 21.7508                  | 21225.4200              | 21.2254              | 2.415        | 0.0000         |
| 2026/06/30 | R038                | 06/08/2026 | 11.77 Put  | Bond Future                    | 0.0100                        | 0.0000                   | 0.0100                  | 0.0000               | 0.000        | 0.0000         |
| 2026/06/30 | R038                | 05/11/2026 |            | Bond Future                    | 8.6865                        | 116.8319                 | 8.7545                  | 116.2967             | 0.783        | 0.0000         |
| 2026/06/30 | R038                | 05/11/2026 | 10.72 Call | Bond Future                    | 14805.0500                    | 14.8051                  | 14291.5200              | 14.2915              | 3.469        | 0.0000         |
| 2026/06/30 | R038                | 05/11/2026 | 10.72 Put  | Bond Future                    | 179.0600                      | 0.1791                   | 200.7800                | 0.2008               | 12.130       | 0.0000         |
| 2026/06/30 | R038                | 04/02/2027 |            | Bond Future                    | 8.7202                        | 119.0804                 | 8.7908                  | 118.5346             | 0.809        | 0.0000         |
| 2026/06/30 | R038                | 04/02/2027 | 9.60 Call  | Bond Future                    | 7986.3700                     | 7.9864                   | 7566.7300               | 7.5667               | 5.254        | 0.0000         |
| 2026/06/30 | R038                | 04/02/2027 | 9.60 Put   | Bond Future                    | 1431.3800                     | 1.4314                   | 1557.5400               | 1.5575               | 8.814        | 0.0000         |
| 2026/06/30 | R038                | 06/05/2027 |            | Bond Future                    | 8.7551                        | 115.8860                 | 8.8284                  | 115.3298             | 0.837        | 0.0000         |
| 2026/06/30 | R038                | 06/05/2027 | 8.71 Call  | Bond Future                    | 3751.5600                     | 3.7516                   | 3471.8300               | 3.4718               | 7.456        | 0.0000         |
| 2026/06/30 | R038                | 06/05/2027 | 8.71 Put   | Bond Future                    | 4096.0100                     | 4.0960                   | 4372.5300               | 4.3725               | 6.751        | 0.0000         |
| 2026/06/30 | R038                | 05/08/2027 |            | Bond Future                    | 8.7973                        | 118.0939                 | 8.8734                  | 117.5272             | 0.865        | 0.0000         |
| 2026/06/30 | R038                | 05/08/2027 | 9.15 Call  | Bond Future                    | 5926.4900                     | 5.9265                   | 5581.1200               | 5.5811               | 5.828        | 0.0000         |
| 2026/06/30 | R038                | 05/08/2027 | 9.15 Put   | Bond Future                    | 3333.6400                     | 3.3336                   | 3554.9100               | 3.5549               | 6.637        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 8.10 Put   | Bond Future                    | 9839.5500                     | 9.8396                   | 10427.9200              | 10.4279              | 5.980        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 8.10 Call  | Bond Future                    | 155.2000                      | 0.1552                   | 112.5000                | 0.1125               | 27.513       | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 8.60 Put   | Bond Future                    | 4101.6700                     | 4.1017                   | 4511.7500               | 4.5118               | 9.998        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 8.60 Call  | Bond Future                    | 1246.7400                     | 1.2467                   | 1025.7500               | 1.0258               | 17.725       | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 9.10 Call  | Bond Future                    | 4651.6700                     | 4.6517                   | 4182.8100               | 4.1828               | 10.079       | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 9.10 Put   | Bond Future                    | 1219.4100                     | 1.2194                   | 1381.6200               | 1.3816               | 13.302       | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 |            | Bond Future                    | 8.8220                        | 132.8168                 | 8.8722                  | 132.1857             | 0.569        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 12.28 Call | Bond Future                    | 33705.5500                    | 33.7056                  | 33074.4800              | 33.0745              | 1.872        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 12.28 Put  | Bond Future                    | 0.0200                        | 0.0000                   | 0.0200                  | 0.0000               | 0.000        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 9.60 Call  | Bond Future                    | 9549.6500                     | 9.5497                   | 8963.4100               | 8.9634               | 6.139        | 0.0000         |
| 2026/06/30 | R053                | 06/08/2026 | 9.60 Put   | Bond Future                    | 319.9100                      | 0.3199                   | 364.7400                | 0.3647               | 14.013       | 0.0000         |
| 2026/06/30 | R053                | 05/11/2026 |            | Bond Future                    | 8.8545                        | 129.3966                 | 8.9061                  | 128.7534             | 0.583        | 0.0000         |
| 2026/06/30 | R053                | 05/11/2026 | 11.21 Call | Bond Future                    | 24834.3400                    | 24.8343                  | 24209.0900              | 24.2091              | 2.518        | 0.0000         |
| 2026/06/30 | R053                | 05/11/2026 | 11.21 Put  | Bond Future                    | 213.5200                      | 0.2135                   | 231.4200                | 0.2314               | 8.383        | 0.0000         |
| 2026/06/30 | R053                | 04/02/2027 |            | Bond Future                    | 8.8820                        | 131.8867                 | 8.9351                  | 131.2309             | 0.597        | 0.0000         |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/06/30 | R053                | 04/02/2027 | 9.99 Call   | Bond Future                    | 14589.1200                    | 14.5891                 | 14055.6800             | 14.0557              | 3.656       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 04/02/2027 | 9.99 Put    | Bond Future                    | 1975.6900                     | 1.9757                  | 2097.9900              | 2.0980               | 6.190       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 06/05/2027 |             | Bond Future                    | 8.9101                        | 128.5606                | 8.9646                 | 127.8923             | 0.611       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 06/05/2027 | 8.92 Call   | Bond Future                    | 6552.0700                     | 6.5521                  | 6194.1500              | 6.1942               | 5.463       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 06/05/2027 | 8.92 Put    | Bond Future                    | 6429.9400                     | 6.4299                  | 6740.2600              | 6.7403               | 4.826       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 05/08/2027 |             | Bond Future                    | 8.9426                        | 131.0100                | 8.9986                 | 130.3291             | 0.626       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 05/08/2027 | 9.28 Call   | Bond Future                    | 9614.2600                     | 9.6143                  | 9192.4800              | 9.1925               | 4.387       | 0.0000        | 0.0000 |
| 2026/06/30 | R053                | 05/08/2027 | 9.28 Put    | Bond Future                    | 5602.2100                     | 5.6022                  | 5861.2800              | 5.8613               | 4.624       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 06/08/2026 |             | Bond Future                    | 8.5700                        | 102.1093                | 8.5700                 | 102.1093             | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 34.7000                       | 0.0347                  | 34.2400                | 0.0342               | 1.326       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 34.7000                       | 0.0347                  | 34.2400                | 0.0342               | 1.326       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 05/11/2026 |             | Bond Future                    | 8.1200                        | 104.2987                | 8.1200                 | 104.2987             | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 05/11/2026 | 8.12 Call   | Bond Future                    | 31.6600                       | 0.0317                  | 31.5400                | 0.0315               | 0.379       | 0.0000        | 0.0000 |
| 2026/06/30 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 31.6600                       | 0.0317                  | 31.5400                | 0.0315               | 0.379       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/08/2026 |             | Bond Future                    | 302.4118                      | 302.4118                | 303.0827               | 303.0827             | 0.222       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 23551.8000                    | 23.5518                 | 24222.6500             | 24.2227              | 2.848       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/11/2026 |             | Bond Future                    | 308.0420                      | 308.0420                | 308.7245               | 308.7245             | 0.222       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 27581.9700                    | 27.5820                 | 28264.5100             | 28.2645              | 2.475       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 04/02/2027 |             | Bond Future                    | 308.4460                      | 308.4460                | 309.1415               | 309.1415             | 0.225       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 04/02/2027 | 294.73 Call | Bond Future                    | 13716.0100                    | 13.7160                 | 14411.4700             | 14.4115              | 5.070       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 04/02/2027 | 294.73 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/05/2027 |             | Bond Future                    | 314.4493                      | 314.4493                | 315.1585               | 315.1585             | 0.226       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/05/2027 | 306.99 Call | Bond Future                    | 7459.2700                     | 7.4593                  | 8168.4900              | 8.1685               | 9.508       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 06/05/2027 | 306.99 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/08/2027 |             | Bond Future                    | 314.7869                      | 314.7869                | 315.5092               | 315.5092             | 0.229       | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/08/2027 | 312.97 Call | Bond Future                    | 1816.9000                     | 1.8169                  | 2539.1900              | 2.5392               | 39.754      | 0.0000        | 0.0000 |
| 2026/06/30 | R202                | 05/08/2027 | 312.97 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 06/08/2026 |             | Bond Future                    | 8.3769                        | 88.4018                 | 8.4426                 | 88.0137              | 0.783       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 15735.3500                    | 15.7354                 | 15347.1900             | 15.3472              | 2.467       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 05/11/2026 |             | Bond Future                    | 8.4076                        | 86.8753                 | 8.4757                 | 86.4797              | 0.810       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 10442.8700                    | 10.4429                 | 10065.9400             | 10.0659              | 3.609       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 154.6800                      | 0.1547                  | 173.3200               | 0.1733               | 12.051      | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 04/02/2027 |             | Bond Future                    | 8.4313                        | 88.5470                 | 8.5019                 | 88.1437              | 0.838       | 0.0000        | 0.0000 |
| 2026/06/30 | R209                | 04/02/2027 | 9.28 Call   | Bond Future                    | 5745.9500                     | 5.7460                  | 5437.2700              | 5.4373               | 5.372       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/06/30 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 1053.9800                  | 1.0540               | 1148.6100           | 1.1486            | 8.978       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 04/02/2027 | 8.96 Call   | Bond Future                 | 4402.1400                  | 4.4021               | 4124.5400           | 4.1245            | 6.306       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 04/02/2027 | 8.96 Put    | Bond Future                 | 1440.3800                  | 1.4404               | 1566.0900           | 1.5661            | 8.728       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 04/02/2027 | 8.03 Put    | Bond Future                 | 3743.0100                  | 3.7430               | 4000.9000           | 4.0009            | 6.890       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 04/02/2027 | 8.03 Call   | Bond Future                 | 1406.2600                  | 1.4063               | 1260.8400           | 1.2608            | 10.341      | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 9.32 Call   | Bond Future                 | 6061.7400                  | 6.0617               | 5757.6000           | 5.7576            | 5.017       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 9.32 Put    | Bond Future                 | 1370.4300                  | 1.3704               | 1477.3800           | 1.4774            | 7.804       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 8.25 Put    | Bond Future                 | 3413.8300                  | 3.4138               | 3640.5300           | 3.6405            | 6.641       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 8.25 Call   | Bond Future                 | 2247.8400                  | 2.2478               | 2063.4500           | 2.0635            | 8.203       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 |             | Bond Future                 | 8.4557                     | 87.0981              | 8.5290              | 86.6870           | 0.867       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 8.41 Call   | Bond Future                 | 2708.4200                  | 2.7084               | 2502.3400           | 2.5023            | 7.609       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 06/05/2027 | 8.41 Put    | Bond Future                 | 2965.7300                  | 2.9657               | 3170.7400           | 3.1707            | 6.913       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 05/08/2027 |             | Bond Future                 | 8.4869                     | 88.7581              | 8.5631              | 88.3394           | 0.898       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 05/08/2027 | 8.87 Call   | Bond Future                 | 4405.7100                  | 4.4057               | 4146.9200           | 4.1469            | 5.874       | 0.0000     | 0.0000 |
| 2026/06/30 | R209             | 05/08/2027 | 8.87 Put    | Bond Future                 | 2326.1900                  | 2.3262               | 2486.1400           | 2.4861            | 6.876       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/08/2026 |             | Bond Future                 | 269.0711                   | 269.0711             | 269.3886            | 269.3886          | 0.118       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 9231.0500                  | 9.2311               | 9548.6100           | 9.5486            | 3.440       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/11/2026 |             | Bond Future                 | 270.4994                   | 270.4994             | 270.8222            | 270.8222          | 0.119       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 17169.4400                 | 17.1694              | 17492.2300          | 17.4922           | 1.880       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 04/02/2027 |             | Bond Future                 | 275.7675                   | 275.7675             | 276.0961            | 276.0961          | 0.119       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 9737.5000                  | 9.7375               | 10066.0800          | 10.0661           | 3.374       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/05/2027 |             | Bond Future                 | 277.4701                   | 277.4701             | 277.8046            | 277.8046          | 0.121       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/05/2027 | 271.13 Call | Bond Future                 | 6340.1400                  | 6.3401               | 6674.5600           | 6.6746            | 5.275       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 06/05/2027 | 271.13 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/08/2027 |             | Bond Future                 | 282.8244                   | 282.8244             | 283.1659            | 283.1659          | 0.121       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/08/2027 | 276.01 Call | Bond Future                 | 6814.3700                  | 6.8144               | 7155.8500           | 7.1559            | 5.011       | 0.0000     | 0.0000 |
| 2026/06/30 | R210             | 05/08/2027 | 276.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 06/08/2026 |             | Bond Future                 | 7.8029                     | 100.1053             | 7.8951              | 99.7647           | 1.182       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 06/08/2026 | 9.69 Call   | Bond Future                 | 6691.3700                  | 6.6914               | 6351.5900           | 6.3516            | 5.078       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 06/08/2026 | 9.69 Put    | Bond Future                 | 2.2500                     | 0.0023               | 3.0700              | 0.0031            | 36.444      | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 05/11/2026 |             | Bond Future                 | 7.8240                     | 98.3942              | 7.9225              | 98.0471           | 1.259       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 05/11/2026 | 8.75 Call   | Bond Future                 | 3516.1500                  | 3.5162               | 3228.0100           | 3.2280            | 8.195       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 05/11/2026 | 8.75 Put    | Bond Future                 | 311.2700                   | 0.3113               | 370.2300            | 0.3702            | 18.942      | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 04/02/2027 |             | Bond Future                 | 7.8310                     | 100.2875             | 7.9367              | 99.9335           | 1.349       | 0.0000     | 0.0000 |
| 2026/06/30 | R213             | 04/02/2027 | 8.14 Call   | Bond Future                 | 2010.5700                  | 2.0106               | 1794.7200           | 1.7947            | 10.736      | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | R213                | 04/02/2027 | 8.14 Put   | Bond Future                    | 979.9700                      | 0.9800                  | 1118.1100              | 1.1181               | 14.096      | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 9.25 Call  | Bond Future                    | 4845.8700                     | 4.8459                  | 4548.1300              | 4.5481               | 6.144       | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 9.25 Put   | Bond Future                    | 453.2800                      | 0.4533                  | 516.2600               | 0.5163               | 13.894      | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 8.13 Put   | Bond Future                    | 1148.3600                     | 1.1484                  | 1295.6800              | 1.2957               | 12.829      | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 8.13 Call  | Bond Future                    | 2093.5100                     | 2.0935                  | 1880.1100              | 1.8801               | 10.193      | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 |            | Bond Future                    | 7.8314                        | 98.6631                 | 7.9450                 | 98.3024              | 1.450       | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 7.56 Call  | Bond Future                    | 1055.7700                     | 1.0558                  | 911.7100               | 0.9117               | 13.645      | 0.0000        |
| 2026/06/30 | R213                | 06/05/2027 | 7.56 Put   | Bond Future                    | 1924.8700                     | 1.9249                  | 2141.5300              | 2.1415               | 11.256      | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 |            | Bond Future                    | 7.8422                        | 100.5441                | 7.9648                 | 100.1766             | 1.564       | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 8.27 Call  | Bond Future                    | 2400.9500                     | 2.4010                  | 2174.7700              | 2.1748               | 9.420       | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 8.27 Put   | Bond Future                    | 1126.3700                     | 1.1264                  | 1267.6500              | 1.2677               | 12.543      | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 8.58 Call  | Bond Future                    | 3077.8000                     | 3.0778                  | 2825.2800              | 2.8253               | 8.205       | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 8.58 Put   | Bond Future                    | 892.4100                      | 0.8924                  | 1007.3500              | 1.0074               | 12.880      | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 7.95 Put   | Bond Future                    | 1445.5700                     | 1.4456                  | 1619.3000              | 1.6193               | 12.018      | 0.0000        |
| 2026/06/30 | R213                | 05/08/2027 | 7.95 Call  | Bond Future                    | 1768.7700                     | 1.7688                  | 1575.0400              | 1.5750               | 10.953      | 0.0000        |
| 2026/06/30 | R214                | 06/08/2026 |            | Bond Future                    | 8.8592                        | 83.8210                 | 8.9043                 | 83.5066              | 0.509       | 0.0000        |
| 2026/06/30 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 18195.2000                    | 18.1952                 | 17880.7600             | 17.8808              | 1.728       | 0.0000        |
| 2026/06/30 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 0.0200                        | 0.0000                  | 0.0200                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | R214                | 05/11/2026 |            | Bond Future                    | 8.8983                        | 82.0643                 | 8.9448                 | 81.7439              | 0.522       | 0.0000        |
| 2026/06/30 | R214                | 05/11/2026 | 10.97 Call | Bond Future                    | 12897.7000                    | 12.8977                 | 12590.1100             | 12.5901              | 2.385       | 0.0000        |
| 2026/06/30 | R214                | 05/11/2026 | 10.97 Put  | Bond Future                    | 184.4800                      | 0.1845                  | 197.2800               | 0.1973               | 6.938       | 0.0000        |
| 2026/06/30 | R214                | 04/02/2027 |            | Bond Future                    | 8.9328                        | 83.6434                 | 8.9808                 | 83.3167              | 0.537       | 0.0000        |
| 2026/06/30 | R214                | 04/02/2027 | 9.90 Call  | Bond Future                    | 7472.9300                     | 7.4729                  | 7213.9600              | 7.2140               | 3.465       | 0.0000        |
| 2026/06/30 | R214                | 04/02/2027 | 9.90 Put   | Bond Future                    | 1221.0200                     | 1.2210                  | 1288.7500              | 1.2888               | 5.547       | 0.0000        |
| 2026/06/30 | R214                | 06/05/2027 |            | Bond Future                    | 8.9651                        | 81.9527                 | 9.0144                 | 81.6198              | 0.551       | 0.0000        |
| 2026/06/30 | R214                | 06/05/2027 | 8.88 Call  | Bond Future                    | 3272.9000                     | 3.2729                  | 3104.6500              | 3.1047               | 5.141       | 0.0000        |
| 2026/06/30 | R214                | 06/05/2027 | 8.88 Put   | Bond Future                    | 3850.8100                     | 3.8508                  | 4015.5000              | 4.0155               | 4.277       | 0.0000        |
| 2026/06/30 | R214                | 05/08/2027 |            | Bond Future                    | 9.0031                        | 83.5149                 | 9.0540                 | 83.1757              | 0.565       | 0.0000        |
| 2026/06/30 | R214                | 05/08/2027 | 9.32 Call  | Bond Future                    | 5215.1200                     | 5.2151                  | 5007.2100              | 5.0072               | 3.987       | 0.0000        |
| 2026/06/30 | R214                | 05/08/2027 | 9.32 Put   | Bond Future                    | 3134.7200                     | 3.1347                  | 3266.0200              | 3.2660               | 4.189       | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 9.00 Call  | Bond Future                    | 2451.1600                     | 2.4512                  | 2154.3000              | 2.1543               | 12.111      | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 9.00 Put   | Bond Future                    | 1401.8700                     | 1.4019                  | 1576.2700              | 1.5763               | 12.441      | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 10.00 Call | Bond Future                    | 9761.5400                     | 9.7615                  | 9303.4100              | 9.3034               | 4.693       | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 10.00 Put  | Bond Future                    | 98.5400                       | 0.0985                  | 111.6700               | 0.1117               | 13.325      | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 |            | Bond Future                    | 8.8878                        | 102.6024                | 8.9379                 | 102.1311             | 0.565       | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 25753.1800                    | 25.7532                 | 25281.9200             | 25.2819              | 1.830       | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | R248                | 06/08/2026 | 9.20 Call  | Bond Future                    | 3713.7100                     | 3.7137                  | 3354.4600              | 3.3545               | 9.674       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | R248                | 06/08/2026 | 9.20 Put    | Bond Future                    | 838.0500                      | 0.8381                  | 950.0600               | 0.9501               | 13.366      | 0.0000        |
| 2026/06/30 | R248                | 05/11/2026 |             | Bond Future                    | 8.9237                        | 100.0496                | 8.9753                 | 99.5695              | 0.578       | 0.0000        |
| 2026/06/30 | R248                | 05/11/2026 | 11.31 Call  | Bond Future                    | 18986.2500                    | 18.9863                 | 18519.3600             | 18.5194              | 2.459       | 0.0000        |
| 2026/06/30 | R248                | 05/11/2026 | 11.31 Put   | Bond Future                    | 161.4200                      | 0.1614                  | 174.6100               | 0.1746               | 8.171       | 0.0000        |
| 2026/06/30 | R248                | 04/02/2027 |             | Bond Future                    | 8.9555                        | 101.9748                | 9.0086                 | 101.4852             | 0.593       | 0.0000        |
| 2026/06/30 | R248                | 04/02/2027 | 10.11 Call  | Bond Future                    | 11260.2300                    | 11.2602                 | 10858.7000             | 10.8587              | 3.566       | 0.0000        |
| 2026/06/30 | R248                | 04/02/2027 | 10.11 Put   | Bond Future                    | 1425.6700                     | 1.4257                  | 1513.6900              | 1.5137               | 6.174       | 0.0000        |
| 2026/06/30 | R248                | 06/05/2027 |             | Bond Future                    | 8.9849                        | 99.4946                 | 9.0395                 | 98.9956              | 0.607       | 0.0000        |
| 2026/06/30 | R248                | 06/05/2027 | 9.05 Call   | Bond Future                    | 5197.9000                     | 5.1979                  | 4922.6800              | 4.9227               | 5.295       | 0.0000        |
| 2026/06/30 | R248                | 06/05/2027 | 9.05 Put    | Bond Future                    | 4603.0800                     | 4.6031                  | 4826.8200              | 4.8268               | 4.861       | 0.0000        |
| 2026/06/30 | R248                | 05/08/2027 |             | Bond Future                    | 9.0194                        | 101.3907                | 9.0755                 | 100.8825             | 0.622       | 0.0000        |
| 2026/06/30 | R248                | 05/08/2027 | 9.37 Call   | Bond Future                    | 7282.0800                     | 7.2821                  | 6966.2400              | 6.9662               | 4.337       | 0.0000        |
| 2026/06/30 | R248                | 05/08/2027 | 9.37 Put    | Bond Future                    | 4171.6400                     | 4.1716                  | 4364.0600              | 4.3641               | 4.613       | 0.0000        |
| 2026/06/30 | R2R9                | 06/08/2026 |             | Bond Future                    | 8.7464                        | 112.1229                | 8.8119                 | 111.6006             | 0.749       | 0.0000        |
| 2026/06/30 | R2R9                | 06/08/2026 | 101.74 Call | Bond Future                    | 99003.3600                    | 99.0034                 | 98481.0800             | 98.4811              | 0.528       | 0.0000        |
| 2026/06/30 | R2R9                | 06/08/2026 | 101.74 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | R2R9                | 05/11/2026 |             | Bond Future                    | 8.7875                        | 109.2045                | 8.8553                 | 108.6724             | 0.771       | 0.0000        |
| 2026/06/30 | R2R9                | 05/11/2026 | 98.56 Call  | Bond Future                    | 98234.4200                    | 98.2344                 | 97702.3500             | 97.7024              | 0.542       | 0.0000        |
| 2026/06/30 | R2R9                | 05/11/2026 | 98.56 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/06/30 | R2R9                | 04/02/2027 |             | Bond Future                    | 8.8225                        | 111.3062                | 8.8927                 | 110.7636             | 0.796       | 0.0000        |
| 2026/06/30 | R2R9                | 04/02/2027 | 9.89 Call   | Bond Future                    | 9093.0900                     | 9.0931                  | 8657.9100              | 8.6579               | 4.786       | 0.0000        |
| 2026/06/30 | R2R9                | 04/02/2027 | 9.89 Put    | Bond Future                    | 1239.4800                     | 1.2395                  | 1346.8800              | 1.3469               | 8.665       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 |             | Bond Future                    | 8.8586                        | 108.4667                | 8.9314                 | 107.9137             | 0.821       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 8.83 Call   | Bond Future                    | 3874.4900                     | 3.8745                  | 3592.4400              | 3.5924               | 7.280       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 8.83 Put    | Bond Future                    | 4093.3000                     | 4.0933                  | 4364.2100              | 4.3642               | 6.618       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 9.64 Call   | Bond Future                    | 7844.1700                     | 7.8442                  | 7446.1500              | 7.4462               | 5.074       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 9.64 Put    | Bond Future                    | 2105.3600                     | 2.1054                  | 2260.3000              | 2.2603               | 7.359       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 8.94 Put    | Bond Future                    | 3724.0900                     | 3.7241                  | 3976.3800              | 3.9764               | 6.775       | 0.0000        |
| 2026/06/30 | R2R9                | 06/05/2027 | 8.94 Call   | Bond Future                    | 4342.3200                     | 4.3423                  | 4041.6500              | 4.0417               | 6.924       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 9.68 Call   | Bond Future                    | 8142.0400                     | 8.1420                  | 7747.3400              | 7.7473               | 4.848       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 9.68 Put    | Bond Future                    | 2517.9700                     | 2.5180                  | 2686.5100              | 2.6865               | 6.693       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 8.90 Put    | Bond Future                    | 4420.1600                     | 4.4202                  | 4691.0300              | 4.6910               | 6.128       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 8.90 Call   | Bond Future                    | 4408.2400                     | 4.4082                  | 4115.8700              | 4.1159               | 6.632       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 9.53 Call   | Bond Future                    | 7365.7100                     | 7.3657                  | 6987.5300              | 6.9875               | 5.134       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 9.53 Put    | Bond Future                    | 2792.9600                     | 2.7930                  | 2978.0200              | 2.9780               | 6.626       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 8.82 Put    | Bond Future                    | 4700.3300                     | 4.7003                  | 4983.7100              | 4.9837               | 6.029       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 | 8.82 Call   | Bond Future                    | 4086.0500                     | 4.0861                  | 3806.1900              | 3.8062               | 6.849       | 0.0000        |
| 2026/06/30 | R2R9                | 05/08/2027 |             | Bond Future                    | 8.9016                        | 110.5332                | 8.9770                 | 109.9700             | 0.847       | 0.0000        |

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| 180    |
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| 180    |
| 0      |
| 910    |
| 0      |
| 910    |
| 0      |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/06/30 | R2R9                | 05/08/2027 | 9.26 Call   | Bond Future                    | 6019.6000                     | 6.0196                  | 5674.9700              | 5.6750               | 5.725       | 0.0000        | 0.0000 |
| 2026/06/30 | R2R9                | 05/08/2027 | 9.26 Put    | Bond Future                    | 3377.7400                     | 3.3777                  | 3596.3500              | 3.5964               | 6.472       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/08/2026 |             | Bond Future                    | 8.9218                        | 113.7260                | 8.9770                 | 113.2328             | 0.619       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/08/2026 | 102.06 Call | Bond Future                    | 100308.6900                   | 100.3087                | 99815.5300             | 99.8155              | 0.492       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/08/2026 | 102.06 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/11/2026 |             | Bond Future                    | 8.9642                        | 110.7111                | 9.0213                 | 110.2086             | 0.636       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/11/2026 | 98.76 Call  | Bond Future                    | 99488.4900                    | 99.4885                 | 98986.0200             | 98.9860              | 0.505       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/11/2026 | 98.76 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 04/02/2027 |             | Bond Future                    | 9.0012                        | 112.8417                | 9.0601                 | 112.3293             | 0.655       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 04/02/2027 | 10.13 Call  | Bond Future                    | 10616.7000                    | 10.6167                 | 10200.2800             | 10.2003              | 3.922       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 04/02/2027 | 10.13 Put   | Bond Future                    | 1383.4300                     | 1.3834                  | 1479.4000              | 1.4794               | 6.937       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/05/2027 |             | Bond Future                    | 9.0392                        | 109.9056                | 9.1001                 | 109.3835             | 0.673       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/05/2027 | 9.00 Call   | Bond Future                    | 4407.0000                     | 4.4070                  | 4138.6600              | 4.1387               | 6.089       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 06/05/2027 | 9.00 Put    | Bond Future                    | 4745.7200                     | 4.7457                  | 4999.5100              | 4.9995               | 5.348       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/08/2027 |             | Bond Future                    | 9.0834                        | 111.9995                | 9.1462                 | 111.4677             | 0.692       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/08/2027 | 9.44 Call   | Bond Future                    | 6889.1700                     | 6.8892                  | 6561.3500              | 6.5614               | 4.758       | 0.0000        | 0.0000 |
| 2026/06/30 | R4R2                | 05/08/2027 | 9.44 Put    | Bond Future                    | 3921.0400                     | 3.9210                  | 4125.0900              | 4.1251               | 5.204       | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 06/08/2026 |             | Bond Future                    | 7.2124                        | 100.8885                | 7.2845                 | 100.8630             | 1.000       | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 06/08/2026 | 6.53 Call   | Bond Future                    | 0.0546                        | 0.0001                  | 0.0159                 | 0.0000               | 70.840      | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 06/08/2026 | 6.53 Put    | Bond Future                    | 241.4746                      | 0.2415                  | 266.8959               | 0.2669               | 10.528      | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 05/11/2026 |             | Bond Future                    | 6.5655                        | 102.7423                | 6.7940                 | 102.7161             | 3.482       | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 05/11/2026 | 5.27 Call   | Bond Future                    | 0.0580                        | 0.0001                  | 0.0105                 | 0.0000               | 81.879      | 0.0000        | 0.0000 |
| 2026/06/30 | RR87                | 05/11/2026 | 5.27 Put    | Bond Future                    | 148.6780                      | 0.1487                  | 174.8105               | 0.1748               | 17.577      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/08/2026 |             | Bond Future                    | 7.4898                        | 104.5048                | 7.5490                 | 104.4339             | 0.791       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/08/2026 | 6.79 Call   | Bond Future                    | 0.4402                        | 0.0004                  | 0.1835                 | 0.0002               | 58.312      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/08/2026 | 6.79 Put    | Bond Future                    | 842.4202                      | 0.8424                  | 913.0635               | 0.9131               | 8.386       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 05/11/2026 |             | Bond Future                    | 7.4771                        | 105.7931                | 7.5506                 | 105.7165             | 0.983       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 05/11/2026 | 6.71 Call   | Bond Future                    | 21.1034                       | 0.0211                  | 15.3282                | 0.0153               | 27.366      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 05/11/2026 | 6.71 Put    | Bond Future                    | 824.9434                      | 0.8249                  | 895.7682               | 0.8958               | 8.585       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 04/02/2027 |             | Bond Future                    | 7.3817                        | 103.9840                | 7.4778                 | 103.9033             | 1.302       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 04/02/2027 | 7.78 Call   | Bond Future                    | 512.1423                      | 0.5121                  | 459.3828               | 0.4594               | 10.302      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 04/02/2027 | 7.78 Put    | Bond Future                    | 178.2723                      | 0.1783                  | 206.2228               | 0.2062               | 15.679      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/05/2027 |             | Bond Future                    | 7.2179                        | 105.9840                | 7.3547                 | 105.9018             | 1.895       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/05/2027 | 7.89 Call   | Bond Future                    | 526.0621                      | 0.5261                  | 468.2689               | 0.4683               | 10.986      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 06/05/2027 | 7.89 Put    | Bond Future                    | 123.2121                      | 0.1232                  | 147.6189               | 0.1476               | 19.809      | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 05/08/2027 |             | Bond Future                    | 6.8725                        | 102.6976                | 7.1032                 | 102.6140             | 3.358       | 0.0000        | 0.0000 |
| 2026/06/30 | RR88                | 05/08/2027 | 8.07 Call   | Bond Future                    | 481.9673                      | 0.4820                  | 415.8058               | 0.4158               | 13.727      | 0.0000        | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product  | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |          | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|----------|--------------------------------|-------------------------------|-------------------------|----------|------------------------|----------------------|-------------|---------------|
| 2026/06/30 | RR88                | 05/08/2027 | 8.07 Put | Bond Future                    | 49.8173                       | 0.0498                  | 67.2258  | 0.0672                 | 34.945               | 0.0000      | 0.0000        |
| 2026/06/30 | X038                | 31/01/2038 |          | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | X210                | 31/03/2028 |          | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | X213                | 28/02/2031 |          | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/06/30 | 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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