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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2026 TO 06/08/2026

| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/08/06 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/08/06 | 2029             | 06/08/2026 |             | Bond Future                 | 152.3891                   | 152.3891             | 152.3676            | 152.3676          | 0.014       | 0.0000     | 0.0000 |
| 2026/08/06 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 8289.1400                  | 8.2891               | 8267.5800           | 8.2676            | 0.260       | 0.0000     | 0.0000 |
| 2026/08/06 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2029             | 05/11/2026 |             | Bond Future                 | 153.6718                   | 153.6718             | 153.6105            | 153.6105          | 0.040       | 0.0000     | 0.0000 |
| 2026/08/06 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 6111.8100                  | 6.1118               | 6050.4600           | 6.0505            | 1.004       | 0.0000     | 0.0000 |
| 2026/08/06 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/08/06 | 2029             | 04/02/2027 |             | Bond Future                 | 156.5723                   | 156.5723             | 156.5098            | 156.5098          | 0.040       | 0.0000     |
| 2026/08/06 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 6852.3200                  | 6.8523               | 6789.8400           | 6.7898            | 0.912       | 0.0000     |
| 2026/08/06 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2029             | 06/05/2027 |             | Bond Future                 | 158.1303                   | 158.1303             | 158.0664            | 158.0664          | 0.040       | 0.0000     |
| 2026/08/06 | 2029             | 06/05/2027 | 153.32 Call | Bond Future                 | 4810.3100                  | 4.8103               | 4746.4200           | 4.7464            | 1.328       | 0.0000     |
| 2026/08/06 | 2029             | 06/05/2027 | 153.32 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2029             | 05/08/2027 |             | Bond Future                 | 161.1869                   | 161.1869             | 161.1221            | 161.1221          | 0.040       | 0.0000     |
| 2026/08/06 | 2029             | 05/08/2027 | 156.72 Call | Bond Future                 | 4466.9200                  | 4.4669               | 4402.1000           | 4.4021            | 1.451       | 0.0000     |
| 2026/08/06 | 2029             | 05/08/2027 | 156.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 1444.1800                  | 1.4442               | 1578.6400           | 1.5786            | 9.310       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 51.9800                    | 0.0520               | 60.1600             | 0.0602            | 15.737      | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 126.2800                   | 0.1263               | 0.0000              | 0.0000            | (100.000)   | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 1120.7600                  | 1.1208               | 986.3000            | 0.9863            | 11.997      | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 |             | Bond Future                 | 7.6853                     | 101.1984             | 7.7300              | 101.0640          | 0.581       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 4494.7300                  | 4.4947               | 4360.2700           | 4.3603            | 2.992       | 0.0000     |
| 2026/08/06 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2030             | 05/11/2026 |             | Bond Future                 | 7.7047                     | 103.0276             | 7.8021              | 102.7528          | 1.265       | 0.0000     |
| 2026/08/06 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 2141.9200                  | 2.1419               | 1920.0300           | 1.9200            | 10.359      | 0.0000     |
| 2026/08/06 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 229.7600                   | 0.2298               | 282.5900            | 0.2826            | 22.994      | 0.0000     |
| 2026/08/06 | 2030             | 04/02/2027 |             | Bond Future                 | 7.7151                     | 100.9401             | 7.8218              | 100.6602          | 1.384       | 0.0000     |
| 2026/08/06 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 1101.9700                  | 1.1020               | 951.8300            | 0.9518            | 13.625      | 0.0000     |
| 2026/08/06 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 826.8800                   | 0.8269               | 956.6000            | 0.9566            | 15.688      | 0.0000     |
| 2026/08/06 | 2030             | 06/05/2027 |             | Bond Future                 | 7.6999                     | 102.9162             | 7.8177              | 102.6306          | 1.530       | 0.0000     |
| 2026/08/06 | 2030             | 06/05/2027 | 7.27 Call   | Bond Future                 | 601.2800                   | 0.6013               | 505.7700            | 0.5058            | 15.884      | 0.0000     |
| 2026/08/06 | 2030             | 06/05/2027 | 7.27 Put    | Bond Future                 | 1652.2100                  | 1.6522               | 1842.2700           | 1.8423            | 11.503      | 0.0000     |
| 2026/08/06 | 2030             | 05/08/2027 |             | Bond Future                 | 7.7117                     | 100.8724             | 7.8429              | 100.5815          | 1.702       | 0.0000     |
| 2026/08/06 | 2030             | 05/08/2027 | 8.11 Call   | Bond Future                 | 1663.0100                  | 1.6630               | 1485.6600           | 1.4857            | 10.664      | 0.0000     |
| 2026/08/06 | 2030             | 05/08/2027 | 8.11 Put    | Bond Future                 | 783.5300                   | 0.7835               | 897.0100            | 0.8970            | 14.483      | 0.0000     |
| 2026/08/06 | 2031             | 06/08/2026 |             | Bond Future                 | 117.2902                   | 117.2902             | 117.3750            | 117.3750          | 0.072       | 0.0000     |
| 2026/08/06 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 3480.2000                  | 3.4802               | 3564.9900           | 3.5650            | 2.436       | 0.0000     |
| 2026/08/06 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2031             | 05/11/2026 |             | Bond Future                 | 119.4391                   | 119.4391             | 119.4528            | 119.4528          | 0.012       | 0.0000     |
| 2026/08/06 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 7949.0500                  | 7.9491               | 7962.8400           | 7.9628            | 0.173       | 0.0000     |
| 2026/08/06 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | 2031             | 04/02/2027 |             | Bond Future                 | 119.1828                   | 119.1828             | 119.1970            | 119.1970          | 0.012       | 0.0000     |
| 2026/08/06 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 3064.4800                  | 3.0645               | 3076.9800           | 3.0770            | 0.408       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | 2031                | 04/02/2027 | 116.18 Put  | Bond Future                    | 61.6700                       | 0.0617                  | 59.9800   | 0.0600                 | 2.740                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 06/05/2027 |             | Bond Future                    | 121.5428                      | 121.5428                | 121.5570  | 121.5570               | 0.012                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 06/05/2027 | 116.87 Call | Bond Future                    | 4687.4000                     | 4.6874                  | 4701.1800 | 4.7012                 | 0.294                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 06/05/2027 | 116.87 Put  | Bond Future                    | 14.6300                       | 0.0146                  | 14.2100   | 0.0142                 | 2.871                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 05/08/2027 |             | Bond Future                    | 121.3218                      | 121.3218                | 121.3371  | 121.3371               | 0.013                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 05/08/2027 | 121.41 Call | Bond Future                    | 862.0000                      | 0.8620                  | 868.2300  | 0.8682                 | 0.723                | 0.0000      | 0.0000        |
| 2026/08/06 | 2031                | 05/08/2027 | 121.41 Put  | Bond Future                    | 950.1800                      | 0.9502                  | 941.1500  | 0.9412                 | 0.950                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/08/2026 |             | Bond Future                    | 7.9954                        | 104.1414                | 8.0300    | 103.9860               | 0.432                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 9023.9500                     | 9.0240                  | 8868.6200 | 8.8686                 | 1.721                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000    | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 05/11/2026 |             | Bond Future                    | 8.0294                        | 101.8647                | 8.1189    | 101.4781               | 1.114                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 05/11/2026 | 9.16 Call   | Bond Future                    | 4923.2900                     | 4.9233                  | 4572.8300 | 4.5728                 | 7.118                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 05/11/2026 | 9.16 Put    | Bond Future                    | 169.1100                      | 0.1691                  | 205.2900  | 0.2053                 | 21.394               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 |             | Bond Future                    | 8.0598                        | 103.7630                | 8.1546    | 103.3691               | 1.177                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.48 Call   | Bond Future                    | 2648.1600                     | 2.6482                  | 2386.7700 | 2.3868                 | 9.871                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.48 Put    | Bond Future                    | 917.8200                      | 0.9178                  | 1050.2600 | 1.0503                 | 14.430               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.08 Put    | Bond Future                    | 1524.2400                     | 1.5242                  | 1718.4300 | 1.7184                 | 12.740               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.08 Call   | Bond Future                    | 1608.3900                     | 1.6084                  | 1408.7500 | 1.4088                 | 12.412               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 7.58 Put    | Bond Future                    | 2786.3100                     | 2.7863                  | 3061.0800 | 3.0611                 | 9.861                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 7.58 Call   | Bond Future                    | 765.1100                      | 0.7651                  | 646.0500  | 0.6461                 | 15.561               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.36 Call   | Bond Future                    | 2308.3900                     | 2.3084                  | 2064.0900 | 2.0641                 | 10.583               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 04/02/2027 | 8.36 Put    | Bond Future                    | 1068.4000                     | 1.0684                  | 1217.9300 | 1.2179                 | 13.996               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.58 Put    | Bond Future                    | 2978.1100                     | 2.9781                  | 3246.3500 | 3.2464                 | 9.007                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.58 Call   | Bond Future                    | 1005.1000                     | 1.0051                  | 871.5700  | 0.8716                 | 13.285               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.08 Put    | Bond Future                    | 1784.4000                     | 1.7844                  | 1983.8600 | 1.9839                 | 11.178               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.08 Call   | Bond Future                    | 1831.6000                     | 1.8316                  | 1629.2900 | 1.6293                 | 11.046               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.47 Call   | Bond Future                    | 2778.3500                     | 2.7784                  | 2523.9600 | 2.5240                 | 9.156                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.47 Put    | Bond Future                    | 1189.2200                     | 1.1892                  | 1336.6000 | 1.3366                 | 12.393               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.94 Put    | Bond Future                    | 2069.6500                     | 2.0697                  | 2289.0700 | 2.2891                 | 10.602               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.94 Call   | Bond Future                    | 1556.1500                     | 1.5562                  | 1373.8000 | 1.3738                 | 11.718               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.44 Put    | Bond Future                    | 1227.1000                     | 1.2271                  | 1378.1700 | 1.3782                 | 12.311               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.44 Call   | Bond Future                    | 2698.6600                     | 2.6987                  | 2447.9600 | 2.4480                 | 9.290                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.93 Call   | Bond Future                    | 4128.4400                     | 4.1284                  | 3826.5500 | 3.8266                 | 7.312                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 8.93 Put    | Bond Future                    | 757.7800                      | 0.7578                  | 857.6600  | 0.8577                 | 13.181               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 |             | Bond Future                    | 8.0682                        | 101.6327                | 8.1690    | 101.2309               | 1.250                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.80 Call   | Bond Future                    | 1321.9500                     | 1.3220                  | 1159.1300 | 1.1591                 | 12.317               | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 06/05/2027 | 7.80 Put    | Bond Future                    | 2399.9900                     | 2.4000                  | 2638.9400 | 2.6389                 | 9.956                | 0.0000      | 0.0000        |
| 2026/08/06 | 2032                | 05/08/2027 |             | Bond Future                    | 8.0946                        | 103.5728                | 8.2020    | 103.1636               | 1.327                | 0.0000      | 0.0000        |



| Deal Date  | Contract Details |            | Strike C/P  | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/08/06 | 2032             | 05/08/2027 | 8.42 Call   |         | Bond Future                 | 2686.9500                  | 2.6870               | 2442.5900           | 2.4426            | 9.094       | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 8.42 Put    |         | Bond Future                 | 1453.5400                  | 1.4535               | 1618.4300           | 1.6184            | 11.344      | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 7.94 Put    |         | Bond Future                 | 2268.9600                  | 2.2690               | 2493.5500           | 2.4936            | 9.898       | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 7.94 Call   |         | Bond Future                 | 1676.6600                  | 1.6767               | 1492.0000           | 1.4920            | 11.014      | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 8.44 Put    |         | Bond Future                 | 1427.0800                  | 1.4271               | 1589.6600           | 1.5897            | 11.392      | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 8.44 Call   |         | Bond Future                 | 2735.6800                  | 2.7357               | 2489.0100           | 2.4890            | 9.017       | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 9.08 Call   |         | Bond Future                 | 4504.6200                  | 4.5046               | 4197.1200           | 4.1971            | 6.826       | 0.0000     | 0.0000 |
| 2026/08/06 | 2032             | 05/08/2027 | 9.08 Put    |         | Bond Future                 | 826.4800                   | 0.8265               | 928.2300            | 0.9282            | 12.311      | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/08/2026 |             |         | Bond Future                 | 148.3238                   | 148.3238             | 148.2980            | 148.2980          | 0.017       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/08/2026 | 134.25 Call |         | Bond Future                 | 14073.8200                 | 14.0738              | 14047.9900          | 14.0480           | 0.184       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/08/2026 | 134.25 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/11/2026 |             |         | Bond Future                 | 149.4348                   | 149.4348             | 149.4082            | 149.4082          | 0.018       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/11/2026 | 137.26 Call |         | Bond Future                 | 12174.7900                 | 12.1748              | 12148.1500          | 12.1482           | 0.219       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/11/2026 | 137.26 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 04/02/2027 |             |         | Bond Future                 | 152.2553                   | 152.2553             | 152.2281            | 152.2281          | 0.018       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 04/02/2027 | 142.71 Call |         | Bond Future                 | 9545.3200                  | 9.5453               | 9518.1400           | 9.5181            | 0.285       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 04/02/2027 | 142.71 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/05/2027 |             |         | Bond Future                 | 153.6217                   | 153.6217             | 153.5939            | 153.5939          | 0.018       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/05/2027 | 151.21 Call |         | Bond Future                 | 2411.7400                  | 2.4117               | 2383.8500           | 2.3839            | 1.156       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 06/05/2027 | 151.21 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/08/2027 |             |         | Bond Future                 | 156.5913                   | 156.5913             | 156.5632            | 156.5632          | 0.018       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/08/2027 | 153.15 Call |         | Bond Future                 | 3441.2900                  | 3.4413               | 3413.2200           | 3.4132            | 0.816       | 0.0000     | 0.0000 |
| 2026/08/06 | 2033             | 05/08/2027 | 153.15 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 9.30 Call   |         | Bond Future                 | 4596.2600                  | 4.5963               | 4531.8700           | 4.5319            | 1.401       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 9.30 Put    |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 11.30 Call  |         | Bond Future                 | 16254.7700                 | 16.2548              | 16190.3800          | 16.1904           | 0.396       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 11.30 Put   |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 10.70 Call  |         | Bond Future                 | 12972.0700                 | 12.9721              | 12907.6800          | 12.9077           | 0.496       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 10.70 Put   |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 10.02 Put   |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 10.02 Call  |         | Bond Future                 | 9034.4800                  | 9.0345               | 8970.0900           | 8.9701            | 0.713       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 |             |         | Bond Future                 | 8.6005                     | 99.5872              | 8.6100              | 99.5228           | 0.110       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 11.71 Call  |         | Bond Future                 | 18400.2800                 | 18.4003              | 18335.8900          | 18.3359           | 0.350       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 06/08/2026 | 11.71 Put   |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 05/11/2026 |             |         | Bond Future                 | 8.6413                     | 101.3873             | 8.7134              | 100.9087          | 0.834       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 05/11/2026 | 10.62 Call  |         | Bond Future                 | 12162.1900                 | 12.1622              | 11695.1500          | 11.6952           | 3.840       | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 05/11/2026 | 10.62 Put   |         | Bond Future                 | 72.5400                    | 0.0725               | 84.0500             | 0.0841            | 15.867      | 0.0000     | 0.0000 |
| 2026/08/06 | 2037             | 05/11/2026 | 10.83 Call  |         | Bond Future                 | 13306.5000                 | 13.3065              | 12836.2100          | 12.8362           | 3.534       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | 2037                | 05/11/2026 | 10.83 Put   | Bond Future                    | 52.5500                       | 0.0526                  | 60.8100    | 0.0608                 | 15.718               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/11/2026 | 10.23 Call  | Bond Future                    | 10005.1200                    | 10.0051                 | 9548.1100  | 9.5481                 | 4.568                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/11/2026 | 10.23 Put   | Bond Future                    | 135.0600                      | 0.1351                  | 156.6000   | 0.1566                 | 15.948               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/11/2026 | 9.46 Put    | Bond Future                    | 480.6300                      | 0.4806                  | 554.2400   | 0.5542                 | 15.315               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/11/2026 | 9.46 Call   | Bond Future                    | 5739.4900                     | 5.7395                  | 5334.5500  | 5.3346                 | 7.055                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.81 Call   | Bond Future                    | 7695.2200                     | 7.6952                  | 7284.3000  | 7.2843                 | 5.340                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.81 Put    | Bond Future                    | 666.3100                      | 0.6663                  | 742.8800   | 0.7429                 | 11.492               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.31 Call   | Bond Future                    | 5174.7900                     | 5.1748                  | 4816.5900  | 4.8166                 | 6.922                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.31 Put    | Bond Future                    | 1172.5700                     | 1.1726                  | 1301.8600  | 1.3019                 | 11.026               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 8.44 Put    | Bond Future                    | 3421.0400                     | 3.4210                  | 3707.2300  | 3.7072                 | 8.366                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 8.44 Call   | Bond Future                    | 1833.3800                     | 1.8334                  | 1632.0800  | 1.6321                 | 10.980               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 |             | Bond Future                    | 8.6805                        | 99.0188                 | 8.7553     | 98.5313                | 0.862                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.51 Call   | Bond Future                    | 6157.7300                     | 6.1577                  | 5775.0800  | 5.7751                 | 6.214                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 04/02/2027 | 9.51 Put    | Bond Future                    | 929.1100                      | 0.9291                  | 1033.9500  | 1.0340                 | 11.284               | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 06/05/2027 |             | Bond Future                    | 8.7115                        | 100.9574                | 8.7893     | 100.4602               | 0.893                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 06/05/2027 | 8.58 Call   | Bond Future                    | 2614.4700                     | 2.6145                  | 2381.7800  | 2.3818                 | 8.900                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 06/05/2027 | 8.58 Put    | Bond Future                    | 3462.6200                     | 3.4626                  | 3727.1200  | 3.7271                 | 7.639                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/08/2027 |             | Bond Future                    | 8.7558                        | 98.6255                 | 8.8367     | 98.1189                | 0.924                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/08/2027 | 9.05 Call   | Bond Future                    | 4432.0000                     | 4.4320                  | 4128.7000  | 4.1287                 | 6.843                | 0.0000      | 0.0000        |
| 2026/08/06 | 2037                | 05/08/2027 | 9.05 Put    | Bond Future                    | 2606.3500                     | 2.6064                  | 2809.5900  | 2.8096                 | 7.798                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/08/2026 |             | Bond Future                    | 162.4228                      | 162.4228                | 162.5232   | 162.5232               | 0.062                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 17702.8200                    | 17.7028                 | 17803.1700 | 17.8032                | 0.567                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/11/2026 |             | Bond Future                    | 165.3987                      | 165.3987                | 165.4195   | 165.4195               | 0.013                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/11/2026 | 146.31 Call | Bond Future                    | 19088.6900                    | 19.0887                 | 19109.4600 | 19.1095                | 0.109                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/11/2026 | 146.31 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 04/02/2027 |             | Bond Future                    | 166.2412                      | 166.2412                | 166.2625   | 166.2625               | 0.013                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 04/02/2027 | 153.83 Call | Bond Future                    | 12411.1600                    | 12.4112                 | 12432.5100 | 12.4325                | 0.172                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 04/02/2027 | 153.83 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/05/2027 |             | Bond Future                    | 169.5325                      | 169.5325                | 169.5539   | 169.5539               | 0.013                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/05/2027 | 166.10 Call | Bond Future                    | 3432.4500                     | 3.4325                  | 3453.8600  | 3.4539                 | 0.624                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 06/05/2027 | 166.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/08/2027 |             | Bond Future                    | 170.4762                      | 170.4762                | 170.4988   | 170.4988               | 0.013                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/08/2027 | 169.13 Call | Bond Future                    | 1346.1900                     | 1.3462                  | 1368.8100  | 1.3688                 | 1.680                | 0.0000      | 0.0000        |
| 2026/08/06 | 2038                | 05/08/2027 | 169.13 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/08/2026 |             | Bond Future                    | 8.9356                        | 100.7866                | 8.9550     | 100.6356               | 0.218                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/08/2026 | 12.19 Call  | Bond Future                    | 21352.7100                    | 21.3527                 | 21201.7300 | 21.2017                | 0.707                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | 2040                | 06/08/2026 | 9.20 Call   | Bond Future                    | 2025.8800                     | 2.0259                  | 1874.7600  | 1.8748                 | 7.459                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/08/2026 | 9.20 Put    | Bond Future                    | 0.1400                        | 0.0001                  | 0.0000     | 0.0000                 | (100.000)            | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 8.85 Put    | Bond Future                    | 2867.0400                     | 2.8670                  | 3217.7400  | 3.2177                 | 12.232               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 8.85 Call   | Bond Future                    | 1849.2500                     | 1.8493                  | 1573.8600  | 1.5739                 | 14.892               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 |             | Bond Future                    | 8.9819                        | 102.6083                | 9.0640     | 101.9822               | 0.914                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 14372.6100                    | 14.3726                 | 13762.2800 | 13.7623                | 4.246                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 89.9000                       | 0.0899                  | 105.6600   | 0.1057                 | 17.531               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 15626.7300                    | 15.6267                 | 15012.2200 | 15.0122                | 3.932                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 66.4900                       | 0.0665                  | 78.0700    | 0.0781                 | 17.416               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 11991.1400                    | 11.9911                 | 11392.7700 | 11.3928                | 4.990                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 156.3000                      | 0.1563                  | 184.0200   | 0.1840                 | 17.735               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 502.8000                      | 0.5028                  | 589.3700   | 0.5894                 | 17.218               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 7270.2700                     | 7.2703                  | 6730.7500  | 6.7308                 | 7.421                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 10.17 Call  | Bond Future                    | 8941.6100                     | 8.9416                  | 8407.4900  | 8.4075                 | 5.973                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 10.17 Put   | Bond Future                    | 819.6600                      | 0.8197                  | 923.2500   | 0.9233                 | 12.638               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 9.67 Call   | Bond Future                    | 6093.9500                     | 6.0940                  | 5627.0900  | 5.6271                 | 7.661                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 9.67 Put    | Bond Future                    | 1406.7700                     | 1.4068                  | 1577.6200  | 1.5776                 | 12.145               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 8.78 Put    | Bond Future                    | 4053.1500                     | 4.0532                  | 4428.5400  | 4.4285                 | 9.262                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 8.78 Call   | Bond Future                    | 2161.9900                     | 2.1620                  | 1899.6700  | 1.8997                 | 12.133               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 |             | Bond Future                    | 9.0274                        | 100.0120                | 9.1123     | 99.3743                | 0.941                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 7552.0900                     | 7.5521                  | 7046.0700  | 7.0461                 | 6.700                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 1056.4600                     | 1.0565                  | 1188.1500  | 1.1882                 | 12.465               | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/05/2027 |             | Bond Future                    | 9.0659                        | 101.9702                | 9.1537     | 101.3197               | 0.969                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/05/2027 | 8.88 Call   | Bond Future                    | 2964.7200                     | 2.9647                  | 2670.7700  | 2.6708                 | 9.915                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 06/05/2027 | 8.88 Put    | Bond Future                    | 4360.5600                     | 4.3606                  | 4717.0300  | 4.7170                 | 8.175                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/08/2027 |             | Bond Future                    | 9.1164                        | 99.4069                 | 9.2074     | 98.7442                | 0.998                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/08/2027 | 9.33 Call   | Bond Future                    | 4925.0300                     | 4.9250                  | 4543.3000  | 4.5433                 | 7.751                | 0.0000      | 0.0000        |
| 2026/08/06 | 2040                | 05/08/2027 | 9.33 Put    | Bond Future                    | 3378.8800                     | 3.3789                  | 3659.8300  | 3.6598                 | 8.315                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 06/08/2026 |             | Bond Future                    | 124.2961                      | 124.2961                | 125.2324   | 125.2324               | 0.753                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 13416.1100                    | 13.4161                 | 14352.4000 | 14.3524                | 6.979                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 05/11/2026 |             | Bond Future                    | 126.5734                      | 126.5734                | 127.5265   | 127.5265               | 0.753                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 13737.6287                    | 13.7376                 | 14688.7140 | 14.6887                | 6.923                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 4.2787                        | 0.0043                  | 2.1840     | 0.0022                 | 48.955               | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 04/02/2027 |             | Bond Future                    | 126.0050                      | 126.0050                | 126.9764   | 126.9764               | 0.771                | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 8637.6146                     | 8.6376                  | 9533.5608  | 9.5336                 | 10.373               | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 262.6646                      | 0.2627                  | 187.2108   | 0.1872                 | 28.726               | 0.0000      | 0.0000        |
| 2026/08/06 | 2043                | 06/05/2027 |             | Bond Future                    | 128.5001                      | 128.5001                | 129.4905   | 129.4905               | 0.771                | 0.0000      | 0.0000        |

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|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | 2043                | 06/05/2027 | 127.48 Call | Bond Future                    | 3584.8364                     | 3.5848                  | 4163.7782              | 4.1638               | 16.150      | 0.0000        |
| 2026/08/06 | 2043                | 06/05/2027 | 127.48 Put  | Bond Future                    | 2564.7464                     | 2.5647                  | 2153.3182              | 2.1533               | 16.042      | 0.0000        |
| 2026/08/06 | 2043                | 05/08/2027 |             | Bond Future                    | 127.9561                      | 127.9561                | 128.9664               | 128.9664             | 0.790       | 0.0000        |
| 2026/08/06 | 2043                | 05/08/2027 | 129.56 Call | Bond Future                    | 2557.0787                     | 2.5571                  | 3017.2886              | 3.0173               | 17.997      | 0.0000        |
| 2026/08/06 | 2043                | 05/08/2027 | 129.56 Put  | Bond Future                    | 4161.0087                     | 4.1610                  | 3610.8486              | 3.6108               | 13.222      | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.25 Call   | Bond Future                    | 1680.5500                     | 1.6806                  | 1597.8100              | 1.5978               | 4.923       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.25 Put    | Bond Future                    | 1.9700                        | 0.0020                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.00 Call   | Bond Future                    | 111.8700                      | 0.1119                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.00 Put    | Bond Future                    | 543.9900                      | 0.5440                  | 512.8900               | 0.5129               | 5.717       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 |             | Bond Future                    | 9.0505                        | 97.6665                 | 9.0600                 | 97.5857              | 0.105       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 23336.8900                    | 23.3369                 | 23256.1200             | 23.2561              | 0.346       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.75 Call   | Bond Future                    | 5699.2800                     | 5.6993                  | 5618.5100              | 5.6185               | 1.417       | 0.0000        |
| 2026/08/06 | 2044                | 06/08/2026 | 9.75 Put    | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | 2044                | 05/11/2026 | 9.50 Call   | Bond Future                    | 4655.5300                     | 4.6555                  | 4200.7300              | 4.2007               | 9.769       | 0.0000        |
| 2026/08/06 | 2044                | 05/11/2026 | 9.50 Put    | Bond Future                    | 1325.5300                     | 1.3255                  | 1514.1800              | 1.5142               | 14.232      | 0.0000        |
| 2026/08/06 | 2044                | 05/11/2026 |             | Bond Future                    | 9.0945                        | 99.4318                 | 9.1712                 | 98.7883              | 0.843       | 0.0000        |
| 2026/08/06 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 16538.6200                    | 16.5386                 | 15907.9300             | 15.9079              | 3.813       | 0.0000        |
| 2026/08/06 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 79.8700                       | 0.0799                  | 92.6300                | 0.0926               | 15.976      | 0.0000        |
| 2026/08/06 | 2044                | 04/02/2027 |             | Bond Future                    | 9.1376                        | 96.9016                 | 9.2167                 | 96.2461              | 0.865       | 0.0000        |
| 2026/08/06 | 2044                | 04/02/2027 | 10.18 Call  | Bond Future                    | 9164.4900                     | 9.1645                  | 8626.7000              | 8.6267               | 5.868       | 0.0000        |
| 2026/08/06 | 2044                | 04/02/2027 | 10.18 Put   | Bond Future                    | 1031.8000                     | 1.0318                  | 1149.4600              | 1.1495               | 11.403      | 0.0000        |
| 2026/08/06 | 2044                | 06/05/2027 |             | Bond Future                    | 9.1744                        | 98.7989                 | 9.2559                 | 98.1303              | 0.889       | 0.0000        |
| 2026/08/06 | 2044                | 06/05/2027 | 9.08 Call   | Bond Future                    | 3645.3300                     | 3.6453                  | 3319.7800              | 3.3198               | 8.931       | 0.0000        |
| 2026/08/06 | 2044                | 06/05/2027 | 9.08 Put    | Bond Future                    | 4428.3300                     | 4.4283                  | 4771.3800              | 4.7714               | 7.747       | 0.0000        |
| 2026/08/06 | 2044                | 05/08/2027 |             | Bond Future                    | 9.2216                        | 96.3004                 | 9.3057                 | 95.6192              | 0.912       | 0.0000        |
| 2026/08/06 | 2044                | 05/08/2027 | 9.44 Call   | Bond Future                    | 5527.6900                     | 5.5277                  | 5131.3600              | 5.1314               | 7.170       | 0.0000        |
| 2026/08/06 | 2044                | 05/08/2027 | 9.44 Put    | Bond Future                    | 3773.8500                     | 3.7739                  | 4058.7100              | 4.0587               | 7.548       | 0.0000        |
| 2026/08/06 | 2046                | 06/08/2026 |             | Bond Future                    | 145.6925                      | 145.6925                | 145.3948               | 145.3948             | 0.204       | 0.0000        |
| 2026/08/06 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 23312.4600                    | 23.3125                 | 23014.8400             | 23.0148              | 1.277       | 0.0000        |
| 2026/08/06 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | 2046                | 05/11/2026 |             | Bond Future                    | 145.9900                      | 145.9900                | 145.7941               | 145.7941             | 0.134       | 0.0000        |
| 2026/08/06 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 20510.0200                    | 20.5100                 | 20314.0800             | 20.3141              | 0.955       | 0.0000        |
| 2026/08/06 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | 2046                | 04/02/2027 |             | Bond Future                    | 148.7456                      | 148.7456                | 148.5459               | 148.5459             | 0.134       | 0.0000        |
| 2026/08/06 | 2046                | 04/02/2027 | 131.09 Call | Bond Future                    | 17655.6100                    | 17.6556                 | 17455.9100             | 17.4559              | 1.131       | 0.0000        |
| 2026/08/06 | 2046                | 04/02/2027 | 131.09 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | 2046                | 06/05/2027 |             | Bond Future                    | 149.2680                      | 149.2680                | 149.0643               | 149.0643             | 0.136       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|------------|-------------------------|----------------------|--------------|----------------|
| 2026/08/06 | 2046                | 06/05/2027 | 148.99 Call | Bond Future                    | 277.9900                      | 0.2780                   | 74.3100    | 0.0743                  | 73.269               | 0.0000       | 0.0000         |
| 2026/08/06 | 2046                | 06/05/2027 | 148.99 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2046                | 05/08/2027 |             | Bond Future                    | 152.1530                      | 152.1530                 | 151.9455   | 151.9455                | 0.136                | 0.0000       | 0.0000         |
| 2026/08/06 | 2046                | 05/08/2027 | 149.17 Call | Bond Future                    | 2982.9600                     | 2.9830                   | 2775.4500  | 2.7755                  | 6.957                | 0.0000       | 0.0000         |
| 2026/08/06 | 2046                | 05/08/2027 | 149.17 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/08/2026 |             | Bond Future                    | 147.1349                      | 147.1349                 | 146.9062   | 146.9062                | 0.155                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 23864.8600                    | 23.8649                  | 23636.2200 | 23.6362                 | 0.958                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/11/2026 |             | Bond Future                    | 149.8307                      | 149.8307                 | 149.5974   | 149.5974                | 0.156                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 25990.7400                    | 25.9907                  | 25757.3600 | 25.7574                 | 0.898                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 04/02/2027 |             | Bond Future                    | 150.1211                      | 150.1211                 | 149.8837   | 149.8837                | 0.158                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 17731.1200                    | 17.7311                  | 17493.6600 | 17.4937                 | 1.339                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/05/2027 |             | Bond Future                    | 153.0932                      | 153.0932                 | 152.8508   | 152.8508                | 0.158                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/05/2027 | 150.46 Call | Bond Future                    | 2633.2100                     | 2.6332                   | 2390.7900  | 2.3908                  | 9.206                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 06/05/2027 | 150.46 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/08/2027 |             | Bond Future                    | 153.4544                      | 153.4544                 | 153.2080   | 153.2080                | 0.161                | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/08/2027 | 152.97 Call | Bond Future                    | 484.4200                      | 0.4844                   | 238.0000   | 0.2380                  | 50.869               | 0.0000       | 0.0000         |
| 2026/08/06 | 2050                | 05/08/2027 | 152.97 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000     | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                   | 100.0000   | 0.0000                  | 0.000                | 0.0000       | 0.0000         |
| 2026/08/06 | AL37                | 06/08/2026 |             | Index Future                   | 1304.2290                     | 1304.2290                | 1302.3390  | 1302.3390               | 0.145                | 0.0000       | 0.0000         |
| 2026/08/06 | AL37                | 05/11/2026 |             | Index Future                   | 1328.0650                     | 1328.0650                | 1327.3380  | 1327.3380               | 0.055                | 0.0000       | 0.0000         |
| 2026/08/06 | AL37                | 04/02/2027 |             | Index Future                   | 1352.8130                     | 1352.8130                | 1352.0730  | 1352.0730               | 0.055                | 0.0000       | 0.0000         |
| 2026/08/06 | AL37                | 06/05/2027 |             | Index Future                   | 1379.2800                     | 1379.2800                | 1378.5230  | 1378.5230               | 0.055                | 0.0000       | 0.0000         |
| 2026/08/06 | AL37                | 05/08/2027 |             | Index Future                   | 1405.3590                     | 1405.3590                | 1404.5890  | 1404.5890               | 0.055                | 0.0000       | 0.0000         |
| 2026/08/06 | AL7T                | 06/08/2026 |             | Index Future                   | 1702.3160                     | 1702.3160                | 1700.7270  | 1700.7270               | 0.093                | 0.0000       | 0.0000         |
| 2026/08/06 | AL7T                | 05/11/2026 |             | Index Future                   | 1733.4270                     | 1733.4270                | 1731.9860  | 1731.9860               | 0.083                | 0.0000       | 0.0000         |
| 2026/08/06 | AL7T                | 04/02/2027 |             | Index Future                   | 1765.7290                     | 1765.7290                | 1764.2600  | 1764.2600               | 0.083                | 0.0000       | 0.0000         |
| 2026/08/06 | AL7T                | 06/05/2027 |             | Index Future                   | 1800.2750                     | 1800.2750                | 1798.7740  | 1798.7740               | 0.083                | 0.0000       | 0.0000         |
| 2026/08/06 | AL7T                | 05/08/2027 |             | Index Future                   | 1834.3130                     | 1834.3130                | 1832.7870  | 1832.7870               | 0.083                | 0.0000       | 0.0000         |
| 2026/08/06 | ALBI                | 06/08/2026 |             | Index Future                   | 1435.3430                     | 1435.3430                | 1433.8150  | 1433.8150               | 0.106                | 0.0000       | 0.0000         |
| 2026/08/06 | ALBI                | 05/11/2026 |             | Index Future                   | 1461.5750                     | 1461.5750                | 1462.3390  | 1462.3390               | 0.052                | 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 |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/08/06 | ALBI                | 04/02/2027 |         | Index Future                   | 1488.8110                     | 1488.8110               | 1489.5890              | 1489.5890            | 0.052       | 0.0000        | 0.0000 |
| 2026/08/06 | ALBI                | 06/05/2027 |         | Index Future                   | 1517.9390                     | 1517.9390               | 1518.7290              | 1518.7290            | 0.052       | 0.0000        | 0.0000 |
| 2026/08/06 | ALBI                | 05/08/2027 |         | Index Future                   | 1546.6390                     | 1546.6390               | 1547.4470              | 1547.4470            | 0.052       | 0.0000        | 0.0000 |
| 2026/08/06 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/08/06 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | C818             | 21/12/2027 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | C871             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CC42             | 31/03/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES33             | 06/08/2026 |            | Bond Future                 | 8.7557                     | 96.5133              | 8.7700              | 96.4419           | 0.164       | 0.0000     |
| 2026/08/06 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 14644.6500                 | 14.6447              | 14573.2600          | 14.5733           | 0.487       | 0.0000     |
| 2026/08/06 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES33             | 05/11/2026 |            | Bond Future                 | 8.8153                     | 94.4888              | 8.8880              | 94.1373           | 0.824       | 0.0000     |
| 2026/08/06 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 9160.4300                  | 9.1604               | 8808.9500           | 8.8090            | 3.837       | 0.0000     |
| 2026/08/06 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES33             | 04/02/2027 |            | Bond Future                 | 8.8765                     | 96.2723              | 8.9528              | 95.9142           | 0.860       | 0.0000     |
| 2026/08/06 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 3775.7000                  | 3.7757               | 3417.6100           | 3.4176            | 9.484       | 0.0000     |
| 2026/08/06 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES33             | 06/05/2027 |            | Bond Future                 | 8.9185                     | 94.3825              | 8.9987              | 94.0171           | 0.899       | 0.0000     |
| 2026/08/06 | ES33             | 06/05/2027 | 8.80 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES33             | 06/05/2027 | 8.80 Put   | Bond Future                 | 542.8500                   | 0.5429               | 908.2500            | 0.9083            | 67.311      | 0.0000     |
| 2026/08/06 | ES33             | 05/08/2027 |            | Bond Future                 | 8.9768                     | 96.2056              | 9.0612              | 95.8333           | 0.940       | 0.0000     |
| 2026/08/06 | ES33             | 05/08/2027 | 9.27 Call  | Bond Future                 | 1285.1500                  | 1.2852               | 912.8700            | 0.9129            | 28.968      | 0.0000     |
| 2026/08/06 | ES33             | 05/08/2027 | 9.27 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES42             | 06/08/2026 |            | Bond Future                 | 9.3656                     | 95.4612              | 9.3750              | 95.3890           | 0.100       | 0.0000     |
| 2026/08/06 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 20986.8800                 | 20.9869              | 20914.6600          | 20.9147           | 0.344       | 0.0000     |
| 2026/08/06 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES42             | 05/11/2026 |            | Bond Future                 | 9.4210                     | 92.9463              | 9.4977              | 92.3642           | 0.815       | 0.0000     |
| 2026/08/06 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 14981.4700                 | 14.9815              | 14399.3800          | 14.3994           | 3.885       | 0.0000     |
| 2026/08/06 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/08/06 | ES42             | 04/02/2027 |            | Bond Future                 | 9.4753                     | 94.7007              | 9.5545              | 94.1076           | 0.836       | 0.0000     |
| 2026/08/06 | ES42             | 04/02/2027 | 10.29 Call | Bond Future                 | 5840.7800                  | 5.8408               | 5247.6900           | 5.2477            | 10.154      | 0.0000     |
| 2026/08/06 | ES42             | 04/02/2027 | 10.29 Put  | 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 | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/08/06 | ES42             | 06/05/2027 |                | Bond Future                 | 9.5206                     | 92.3113               | 9.6024               | 91.7063           | 0.860        | 0.0000      |
| 2026/08/06 | ES42             | 06/05/2027 | 9.33 Call      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/08/06 | ES42             | 06/05/2027 | 9.33 Put       | Bond Future                 | 1431.1000                  | 1.4311                | 2036.0800            | 2.0361            | 42.274       | 0.0000      |
| 2026/08/06 | ES42             | 05/08/2027 |                | Bond Future                 | 9.5752                     | 94.0934               | 9.6597               | 93.4769           | 0.883        | 0.0000      |
| 2026/08/06 | ES42             | 05/08/2027 | 9.84 Call      | Bond Future                 | 1911.3700                  | 1.9114                | 1294.8400            | 1.2948            | 32.256       | 0.0000      |
| 2026/08/06 | ES42             | 05/08/2027 | 9.84 Put       | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GOVI             | 06/08/2026 |                | GOVI                        | 1408.6170                  | 1408.6170             | 1407.0820            | 1407.0820         | 0.109        | 0.0000      |
| 2026/08/06 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 2196170.0000               | 219.6170              | 2180820.0000         | 218.0820          | 0.699        | 0.0000      |
| 2026/08/06 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GOVI             | 05/11/2026 |                | GOVI                        | 1434.3600                  | 1434.3600             | 1430.5120            | 1430.5120         | 0.268        | 0.0000      |
| 2026/08/06 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1573600.0000               | 157.3600              | 1535120.0000         | 153.5120          | 2.445        | 0.0000      |
| 2026/08/06 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GOVI             | 04/02/2027 |                | GOVI                        | 1461.0890                  | 1461.0890             | 1457.1690            | 1457.1690         | 0.268        | 0.0000      |
| 2026/08/06 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 920890.0000                | 92.0890               | 881690.0000          | 88.1690           | 4.257        | 0.0000      |
| 2026/08/06 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GOVI             | 06/05/2027 |                | GOVI                        | 1489.6750                  | 1489.6750             | 1485.6750            | 1485.6750         | 0.269        | 0.0000      |
| 2026/08/06 | GOVI             | 06/05/2027 | 1,427. Call 00 | GOVI                        | 626750.0000                | 62.6750               | 586750.0000          | 58.6750           | 6.382        | 0.0000      |
| 2026/08/06 | GOVI             | 06/05/2027 | 1,427. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GOVI             | 05/08/2027 |                | GOVI                        | 1517.8400                  | 1517.8400             | 1513.7680            | 1513.7680         | 0.268        | 0.0000      |
| 2026/08/06 | GOVI             | 05/08/2027 | 1,465. Call 00 | GOVI                        | 528400.0000                | 52.8400               | 487680.0000          | 48.7680           | 7.706        | 0.0000      |
| 2026/08/06 | GOVI             | 05/08/2027 | 1,465. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      |
| 2026/08/06 | I258             | 06/08/2026 |                | Bond Future                 | 133.0807                   | 133.0807              | 133.6578             | 133.6578          | 0.434        | 0.0000      |
| 2026/08/06 | I258             | 06/08/2026 | 112.95 Call    | Bond Future                 | 20130.6700                 | 20.1307               | 20707.7900           | 20.7078           | 2.867        | 0.0000      |
| 2026/08/06 | I258             | 06/08/2026 | 112.95 Put     | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/08/06 | I258             | 05/11/2026 |                | Bond Future                 | 135.5188                   | 135.5188              | 135.9919             | 135.9919          | 0.349        | 0.0000      |
| 2026/08/06 | I258             | 05/11/2026 | 114.95 Call    | Bond Future                 | 20574.9497                 | 20.5749               | 21046.6819           | 21.0467           | 2.293        | 0.0000      |
| 2026/08/06 | I258             | 05/11/2026 | 114.95 Put     | Bond Future                 | 6.1997                     | 0.0062                | 4.8119               | 0.0048            | 22.386       | 0.0000      |
| 2026/08/06 | I258             | 04/02/2027 |                | Bond Future                 | 135.1192                   | 135.1192              | 135.6015             | 135.6015          | 0.357        | 0.0000      |
| 2026/08/06 | I258             | 04/02/2027 | 118.90 Call    | Bond Future                 | 16402.6364                 | 16.4026               | 16863.0340           | 16.8630           | 2.807        | 0.0000      |
| 2026/08/06 | I258             | 04/02/2027 | 118.90 Put     | Bond Future                 | 183.4064                   | 0.1834                | 161.5040             | 0.1615            | 11.942       | 0.0000      |
| 2026/08/06 | I258             | 06/05/2027 |                | Bond Future                 | 137.7948                   | 137.7948              | 138.2863             | 138.2863          | 0.357        | 0.0000      |
| 2026/08/06 | I258             | 06/05/2027 | 134.78 Call    | Bond Future                 | 6437.6751                  | 6.4377                | 6735.9292            | 6.7359            | 4.633        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/08/06 | I258             | 06/05/2027 | 134.78 Put  | Bond Future                 | 3422.8351                  | 3.4228               | 3229.6292           | 3.2296            | 5.645       | 0.0000     | 0.0000 |
| 2026/08/06 | I258             | 05/08/2027 |             | Bond Future                 | 137.4307                   | 137.4307             | 137.9323            | 137.9323          | 0.365       | 0.0000     | 0.0000 |
| 2026/08/06 | I258             | 05/08/2027 | 138.93 Call | Bond Future                 | 4464.7076                  | 4.4647               | 4698.6081           | 4.6986            | 5.239       | 0.0000     | 0.0000 |
| 2026/08/06 | I258             | 05/08/2027 | 138.93 Put  | Bond Future                 | 5964.0376                  | 5.9640               | 5696.3581           | 5.6964            | 4.488       | 0.0000     | 0.0000 |
| 2026/08/06 | IGOV             | 06/08/2026 |             | Index Future                | 455.9010                   | 455.9010             | 455.7060            | 455.7060          | 0.043       | 0.0000     | 0.0000 |
| 2026/08/06 | IGOV             | 05/11/2026 |             | Index Future                | 464.3460                   | 464.3460             | 466.5310            | 466.5310          | 0.471       | 0.0000     | 0.0000 |
| 2026/08/06 | IGOV             | 04/02/2027 |             | Index Future                | 473.1110                   | 473.1110             | 475.3370            | 475.3370          | 0.471       | 0.0000     | 0.0000 |
| 2026/08/06 | IGOV             | 06/05/2027 |             | Index Future                | 482.4760                   | 482.4760             | 484.7450            | 484.7450          | 0.470       | 0.0000     | 0.0000 |
| 2026/08/06 | IGOV             | 05/08/2027 |             | Index Future                | 491.7060                   | 491.7060             | 494.0190            | 494.0190          | 0.470       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 21/09/2026 |             | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 21/12/2026 |             | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 15/03/2027 |             | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 21/06/2027 |             | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 20/09/2027 |             | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 20/12/2027 |             | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 22/03/2028 |             | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 20/06/2028 |             | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | IS10             | 19/09/2028 |             | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | J186             | 21/12/2026 |             | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/08/2026 |             | Bond Future                 | 8.0955                     | 113.2711             | 8.1300              | 113.0861          | 0.427       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/08/2026 | 10.25 Call  | Bond Future                 | 10816.7900                 | 10.8168              | 10631.7900          | 10.6318           | 1.710       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/08/2026 | 10.25 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/11/2026 |             | Bond Future                 | 8.1314                     | 110.2773             | 8.2257              | 109.7896          | 1.159       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/11/2026 | 9.33 Call   | Bond Future                 | 6174.4600                  | 6.1745               | 5727.1800           | 5.7272            | 7.244       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/11/2026 | 9.33 Put    | Bond Future                 | 174.0500                   | 0.1741               | 214.4400            | 0.2144            | 23.206      | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 04/02/2027 |             | Bond Future                 | 8.1642                     | 112.3323             | 8.2636              | 111.8355          | 1.217       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 04/02/2027 | 8.65 Call   | Bond Future                 | 3409.1400                  | 3.4091               | 3068.3600           | 3.0684            | 9.996       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 04/02/2027 | 8.65 Put    | Bond Future                 | 1007.7800                  | 1.0078               | 1163.8000           | 1.1638            | 15.482      | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/05/2027 |             | Bond Future                 | 8.1775                     | 109.4871             | 8.2824              | 108.9804          | 1.284       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/05/2027 | 7.93 Call   | Bond Future                 | 1629.9200                  | 1.6299               | 1421.3200           | 1.4213            | 12.798      | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 06/05/2027 | 7.93 Put    | Bond Future                 | 2836.2500                  | 2.8363               | 3134.3800           | 3.1344            | 10.511      | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/08/2027 |             | Bond Future                 | 8.2071                     | 111.5769             | 8.3181              | 111.0607          | 1.353       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/08/2027 | 8.54 Call   | Bond Future                 | 3298.5600                  | 3.2986               | 2988.9800           | 2.9890            | 9.385       | 0.0000     | 0.0000 |
| 2026/08/06 | R033             | 05/08/2027 | 8.54 Put    | Bond Future                 | 1760.3100                  | 1.7603               | 1966.9300           | 1.9669            | 11.738      | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/08/2026 | 7.70 Put    | Bond Future                 | 3763.1300                  | 3.7631               | 3883.7700           | 3.8838            | 3.206       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/08/2026 | 7.70 Call   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2026/08/06 | R035             | 06/08/2026 | 7.90 Put   | Bond Future                 | 2479.8000                  | 2.4798               | 2600.4400  | 2.6004              | 4.865             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 7.90 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.34 Call  | Bond Future                 | 357.9300                   | 0.3579               | 154.0100   | 0.1540              | 56.972            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.34 Put   | Bond Future                 | 83.2800                    | 0.0833               | 0.0000     | 0.0000              | (100.000)         | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 7.95 Put   | Bond Future                 | 2162.0600                  | 2.1621               | 2282.7000  | 2.2827              | 5.580             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 7.95 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 206.2900                   | 0.2063               | 154.3000   | 0.1543              | 25.202            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 172.6300                   | 0.1726               | 0.0000     | 0.0000              | (100.000)         | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 2996.8000                  | 2.9968               | 2876.1600  | 2.8762              | 4.026             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 6483.2500                  | 6.4833               | 6362.6100  | 6.3626              | 1.861             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 8278.4000                  | 8.2784               | 8157.7600  | 8.1578              | 1.457             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 5454.0600                  | 5.4541               | 5333.4200  | 5.3334              | 2.212             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 2519.7100                  | 2.5197               | 2399.0700  | 2.3991              | 4.788             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 8333.8000                  | 8.3338               | 8213.1600  | 8.2132              | 1.448             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 5511.6000                  | 5.5116               | 5390.9600  | 5.3910              | 2.189             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 10569.2200                 | 10.5692              | 10448.5800 | 10.4486             | 1.141             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 7833.7100                  | 7.8337               | 7713.0700  | 7.7131              | 1.540             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 4992.0800                  | 4.9921               | 4871.4400  | 4.8714              | 2.417             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 11050.6900                 | 11.0507              | 10930.0500 | 10.9301             | 1.092             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 |            | Bond Future                 | 8.2955                     | 107.4708             | 8.3150     | 107.3502            | 0.236             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 15390.0500                 | 15.3901              | 15269.4100 | 15.2694             | 0.784             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 |            | Bond Future                 | 8.3345                     | 104.9126             | 8.4122     | 104.4450            | 0.933             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 9693.2600                  | 9.6933               | 9242.0500  | 9.2421              | 4.655             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 89.1600                    | 0.0892               | 105.5700   | 0.1056              | 18.405            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 8505.3800                  | 8.5054               | 8062.1900  | 8.0622              | 5.211             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 134.0700                   | 0.1341               | 158.5000   | 0.1585              | 18.222            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 5933.8500                  | 5.9339               | 5522.1200  | 5.5221              | 6.939             | 0.0000      | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product   | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |           | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-----------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2026/08/06 | R035             | 05/11/2026 | 9.30 Put  | Bond Future                 | 316.2800                   | 0.3163               | 372.1700  | 0.3722              | 17.671            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.80 Put  | Bond Future                 | 767.2800                   | 0.7673               | 890.7700  | 0.8908              | 16.095            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.80 Call | Bond Future                 | 3526.5300                  | 3.5265               | 3182.4000 | 3.1824              | 9.758             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.97 Call | Bond Future                 | 4309.3900                  | 4.3094               | 3936.8400 | 3.9368              | 8.645             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.97 Put  | Bond Future                 | 566.3000                   | 0.5663               | 661.3700  | 0.6614              | 16.788            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.47 Call | Bond Future                 | 2189.8800                  | 2.1899               | 1918.1500 | 1.9182              | 12.408            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 8.47 Put  | Bond Future                 | 1376.5600                  | 1.3766               | 1572.4500 | 1.5725              | 14.230            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 7.97 Put  | Bond Future                 | 3089.9400                  | 3.0899               | 3411.7900 | 3.4118              | 10.416            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 05/11/2026 | 7.97 Call | Bond Future                 | 861.3800                   | 0.8614               | 715.6100  | 0.7156              | 16.923            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 7.70 Put  | Bond Future                 | 4884.9900                  | 4.8850               | 5243.2300 | 5.2432              | 7.333             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 7.70 Call | Bond Future                 | 833.7000                   | 0.8337               | 715.5900  | 0.7156              | 14.167            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.20 Put  | Bond Future                 | 2772.7500                  | 2.7728               | 3042.6600 | 3.0427              | 9.734             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.20 Call | Bond Future                 | 1755.0500                  | 1.7551               | 1548.6100 | 1.5486              | 11.763            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.85 Call | Bond Future                 | 3982.2800                  | 3.9823               | 3654.1800 | 3.6542              | 8.239             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.85 Put  | Bond Future                 | 1219.1400                  | 1.2191               | 1367.3900 | 1.3674              | 12.160            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 |           | Bond Future                 | 8.3719                     | 106.8676             | 8.4532    | 106.3912            | 0.970             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 9.02 Call | Bond Future                 | 4711.1300                  | 4.7111               | 4358.6300 | 4.3586              | 7.482             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 9.02 Put  | Bond Future                 | 988.4400                   | 0.9884               | 1112.2900 | 1.1123              | 12.530            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 9.43 Call | Bond Future                 | 6601.8500                  | 6.6019               | 6205.3200 | 6.2053              | 6.006             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 9.43 Put  | Bond Future                 | 613.2700                   | 0.6133               | 693.0900  | 0.6931              | 13.015            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.93 Call | Bond Future                 | 4320.4000                  | 4.3204               | 3980.3500 | 3.9804              | 7.871             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.93 Put  | Bond Future                 | 1104.2200                  | 1.1042               | 1240.5200 | 1.2405              | 12.344            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.43 Put  | Bond Future                 | 2075.2900                  | 2.0753               | 2298.8900 | 2.2989              | 10.774            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.43 Call | Bond Future                 | 2416.0500                  | 2.4161               | 2163.3000 | 2.1633              | 10.461            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 7.86 Put  | Bond Future                 | 4130.8500                  | 4.1309               | 4464.0300 | 4.4640              | 8.066             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 7.86 Call | Bond Future                 | 1062.4800                  | 1.0625               | 919.3100  | 0.9193              | 13.475            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.36 Put  | Bond Future                 | 2268.5000                  | 2.2685               | 2506.1100 | 2.5061              | 10.474            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.36 Call | Bond Future                 | 2198.2400                  | 2.1982               | 1959.5000 | 1.9595              | 10.861            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.67 Call | Bond Future                 | 3263.0500                  | 3.2631               | 2964.8600 | 2.9649              | 9.138             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 04/02/2027 | 8.67 Put  | Bond Future                 | 1528.9700                  | 1.5290               | 1707.1300 | 1.7071              | 11.652            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 7.86 Put  | Bond Future                 | 4519.1600                  | 4.5192               | 4844.7600 | 4.8448              | 7.205             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 7.86 Call | Bond Future                 | 1418.3500                  | 1.4184               | 1258.1000 | 1.2581              | 11.298            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.36 Put  | Bond Future                 | 2719.2000                  | 2.7192               | 2963.3800 | 2.9634              | 8.980             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.36 Call | Bond Future                 | 2548.5900                  | 2.5486               | 2306.9200 | 2.3069              | 9.482             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.78 Call | Bond Future                 | 3967.0400                  | 3.9670               | 3657.9800 | 3.6580              | 7.791             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.78 Put  | Bond Future                 | 1755.9200                  | 1.7559               | 1932.7100 | 1.9327              | 10.068            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.75 Put  | Bond Future                 | 1809.4200                  | 1.8094               | 1990.6000 | 1.9906              | 10.013            | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 8.75 Call | Bond Future                 | 3852.7700                  | 3.8528               | 3548.1000 | 3.5481              | 7.908             | 0.0000      | 0.0000     |
| 2026/08/06 | R035             | 06/05/2027 | 9.27 Call | Bond Future                 | 5989.1700                  | 5.9892               | 5620.1400 | 5.6201              | 6.162             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/08/06 | R035             | 06/05/2027 | 9.27 Put   | Bond Future                 | 1087.8900                  | 1.0879               | 1204.7100           | 1.2047            | 10.738      | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 9.14 Call  | Bond Future                 | 5427.2200                  | 5.4272               | 5071.9300           | 5.0719            | 6.546       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 9.14 Put   | Bond Future                 | 1230.5600                  | 1.2306               | 1361.1200           | 1.3611            | 10.610      | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.64 Call  | Bond Future                 | 3453.9400                  | 3.4539               | 3166.0700           | 3.1661            | 8.335       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.64 Put   | Bond Future                 | 2028.8100                  | 2.0288               | 2226.7900           | 2.2268            | 9.758       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.14 Put   | Bond Future                 | 3428.4400                  | 3.4284               | 3709.7900           | 3.7098            | 8.206       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.14 Call  | Bond Future                 | 1981.4600                  | 1.9815               | 1776.9600           | 1.7770            | 10.321      | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 |            | Bond Future                 | 8.3897                     | 104.4535             | 8.4745              | 103.9677          | 1.011       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.25 Call  | Bond Future                 | 2240.1600                  | 2.2402               | 2017.3600           | 2.0174            | 9.946       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 06/05/2027 | 8.25 Put   | Bond Future                 | 3046.4400                  | 3.0464               | 3309.4900           | 3.3095            | 8.635       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 |            | Bond Future                 | 8.4207                     | 106.4479             | 8.5095              | 105.9530          | 1.054       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.72 Call  | Bond Future                 | 3884.1600                  | 3.8842               | 3588.7800           | 3.5888            | 7.605       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.72 Put   | Bond Future                 | 2226.8900                  | 2.2269               | 2426.4500           | 2.4265            | 8.961       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.25 Put   | Bond Future                 | 3422.8500                  | 3.4229               | 3692.2400           | 3.6922            | 7.870       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.25 Call  | Bond Future                 | 2461.9200                  | 2.4619               | 2236.3700           | 2.2364            | 9.162       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.75 Put   | Bond Future                 | 2165.7800                  | 2.1658               | 2361.1900           | 2.3612            | 9.023       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 8.75 Call  | Bond Future                 | 3987.2900                  | 3.9873               | 3687.7600           | 3.6878            | 7.512       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 9.42 Call  | Bond Future                 | 6632.0600                  | 6.6321               | 6257.1900           | 6.2572            | 5.652       | 0.0000     | 0.0000 |
| 2026/08/06 | R035             | 05/08/2027 | 9.42 Put   | Bond Future                 | 1230.1400                  | 1.2301               | 1350.2100           | 1.3502            | 9.761       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/08/2026 |            | Bond Future                 | 8.7406                     | 119.3523             | 8.7600              | 119.1977          | 0.222       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 20995.4000                 | 20.9954              | 20840.7700          | 20.8408           | 0.736       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/11/2026 |            | Bond Future                 | 8.7889                     | 116.0273             | 8.8661              | 115.4254          | 0.879       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 13919.4600                 | 13.9195              | 13334.2700          | 13.3343           | 4.204       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 98.0700                    | 0.0981               | 114.7800            | 0.1148            | 17.039      | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 04/02/2027 |            | Bond Future                 | 8.8357                     | 118.1895             | 8.9159              | 117.5763          | 0.908       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 6860.8400                  | 6.8608               | 6390.9800           | 6.3910            | 6.848       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 1196.7300                  | 1.1967               | 1340.0300           | 1.3400            | 11.974      | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/05/2027 |            | Bond Future                 | 8.8698                     | 115.0177             | 8.9531              | 114.3923          | 0.939       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/05/2027 | 8.71 Call  | Bond Future                 | 3010.1800                  | 3.0102               | 2723.7200           | 2.7237            | 9.516       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 06/05/2027 | 8.71 Put   | Bond Future                 | 4223.0100                  | 4.2230               | 4561.9300           | 4.5619            | 8.026       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/08/2027 |            | Bond Future                 | 8.9159                     | 117.2130             | 9.0025              | 116.5758          | 0.971       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/08/2027 | 9.15 Call  | Bond Future                 | 4995.1200                  | 4.9951               | 4625.4100           | 4.6254            | 7.401       | 0.0000     | 0.0000 |
| 2026/08/06 | R038             | 05/08/2027 | 9.15 Put   | Bond Future                 | 3283.1700                  | 3.2832               | 3550.6500           | 3.5507            | 8.147       | 0.0000     | 0.0000 |
| 2026/08/06 | R053             | 06/08/2026 | 8.10 Put   | Bond Future                 | 11228.1100                 | 11.2281              | 11222.2900          | 11.2223           | 0.052       | 0.0000     | 0.0000 |
| 2026/08/06 | R053             | 06/08/2026 | 8.10 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R053             | 06/08/2026 | 8.60 Put   | Bond Future                 | 4398.6900                  | 4.3987               | 4392.8700           | 4.3929            | 0.132       | 0.0000     | 0.0000 |
| 2026/08/06 | R053             | 06/08/2026 | 8.60 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | R053                | 06/08/2026 | 9.10 Call   | Bond Future                    | 1899.9000                     | 1.8999                  | 1894.3200              | 1.8943               | 0.294       | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 | 9.10 Put    | Bond Future                    | 11.4000                       | 0.0114                  | 0.0000                 | (100.000)            | 0.0000      | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 | 9.60 Call   | Bond Future                    | 7685.9800                     | 7.6860                  | 7691.8000              | 7.6918               | 0.076       | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 | 9.60 Put    | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 |             | Bond Future                    | 8.9455                        | 131.2731                | 8.9450                 | 131.2789             | 0.005       | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 | 12.28 Call  | Bond Future                    | 32161.7700                    | 32.1618                 | 32167.5900             | 32.1676              | 0.018       | 0.0000        |
| 2026/08/06 | R053                | 06/08/2026 | 12.28 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 |             | Bond Future                    | 8.9845                        | 127.7854                | 9.0560                 | 126.9141             | 0.796       | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 11.21 Call  | Bond Future                    | 23141.7900                    | 23.1418                 | 22289.4400             | 22.2894              | 3.683       | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 11.21 Put   | Bond Future                    | 132.0900                      | 0.1321                  | 151.0700               | 0.1511               | 14.369      | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 8.38 Put    | Bond Future                    | 8934.8700                     | 8.9349                  | 9611.7500              | 9.6118               | 7.576       | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 8.38 Call   | Bond Future                    | 1146.6800                     | 1.1467                  | 952.2300               | 0.9522               | 16.958      | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 8.85 Put    | Bond Future                    | 4579.4500                     | 4.5795                  | 5062.1700              | 5.0622               | 10.541      | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 8.85 Call   | Bond Future                    | 2912.3500                     | 2.9124                  | 2523.7400              | 2.5237               | 13.344      | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 9.35 Call   | Bond Future                    | 6361.0900                     | 6.3611                  | 5754.9600              | 5.7550               | 9.529       | 0.0000        |
| 2026/08/06 | R053                | 05/11/2026 | 9.35 Put    | Bond Future                    | 2011.0000                     | 2.0110                  | 2276.2000              | 2.2762               | 13.187      | 0.0000        |
| 2026/08/06 | R053                | 04/02/2027 |             | Bond Future                    | 9.0221                        | 130.1668                | 9.0956                 | 129.2792             | 0.815       | 0.0000        |
| 2026/08/06 | R053                | 04/02/2027 | 9.99 Call   | Bond Future                    | 12473.0400                    | 12.4730                 | 11753.9600             | 11.7540              | 5.765       | 0.0000        |
| 2026/08/06 | R053                | 04/02/2027 | 9.99 Put    | Bond Future                    | 1579.4900                     | 1.5795                  | 1748.0400              | 1.7480               | 10.671      | 0.0000        |
| 2026/08/06 | R053                | 06/05/2027 |             | Bond Future                    | 9.0504                        | 126.8510                | 9.1260                 | 125.9457             | 0.835       | 0.0000        |
| 2026/08/06 | R053                | 06/05/2027 | 8.92 Call   | Bond Future                    | 5012.3400                     | 5.0123                  | 4579.8400              | 4.5798               | 8.629       | 0.0000        |
| 2026/08/06 | R053                | 06/05/2027 | 8.92 Put    | Bond Future                    | 6599.7400                     | 6.5997                  | 7072.5400              | 7.0725               | 7.164       | 0.0000        |
| 2026/08/06 | R053                | 05/08/2027 |             | Bond Future                    | 9.0865                        | 129.2723                | 9.1643                 | 128.3500             | 0.856       | 0.0000        |
| 2026/08/06 | R053                | 05/08/2027 | 9.28 Call   | Bond Future                    | 7776.4600                     | 7.7765                  | 7242.5000              | 7.2425               | 6.866       | 0.0000        |
| 2026/08/06 | R053                | 05/08/2027 | 9.28 Put    | Bond Future                    | 5502.0800                     | 5.5021                  | 5890.4500              | 5.8905               | 7.059       | 0.0000        |
| 2026/08/06 | R186                | 06/08/2026 |             | Bond Future                    | 8.5700                        | 102.1093                | 8.5700                 | 102.1093             | 0.000       | 0.0000        |
| 2026/08/06 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 5.6300                        | 0.0056                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 5.6300                        | 0.0056                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | R186                | 05/11/2026 |             | Bond Future                    | 8.1200                        | 104.2987                | 8.1200                 | 104.2987             | 0.000       | 0.0000        |
| 2026/08/06 | R186                | 05/11/2026 | 8.12 Call   | Bond Future                    | 26.7400                       | 0.0267                  | 26.5900                | 0.0266               | 0.561       | 0.0000        |
| 2026/08/06 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 26.7400                       | 0.0267                  | 26.5900                | 0.0266               | 0.561       | 0.0000        |
| 2026/08/06 | R202                | 06/08/2026 |             | Bond Future                    | 303.5799                      | 303.5799                | 303.3297               | 303.3297             | 0.082       | 0.0000        |
| 2026/08/06 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 24719.9200                    | 24.7199                 | 24469.7100             | 24.4697              | 1.012       | 0.0000        |
| 2026/08/06 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R202                | 05/11/2026 |             | Bond Future                    | 309.1418                      | 309.1418                | 308.9843               | 308.9843             | 0.051       | 0.0000        |
| 2026/08/06 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 28681.7700                    | 28.6818                 | 28524.3300             | 28.5243              | 0.549       | 0.0000        |
| 2026/08/06 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R202                | 04/02/2027 |             | Bond Future                    | 309.3675                      | 309.3675                | 309.2073               | 309.2073             | 0.052       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/08/06 | R202                | 04/02/2027 | 294.73 Call | Bond Future                    | 14637.5200                    | 14.6375                 | 14477.2700             | 14.4773              | 1.095       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 04/02/2027 | 294.73 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 06/05/2027 |             | Bond Future                    | 315.4922                      | 315.4922                | 315.3283               | 315.3283             | 0.052       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 06/05/2027 | 306.99 Call | Bond Future                    | 8502.2200                     | 8.5022                  | 8338.2500              | 8.3383               | 1.929       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 06/05/2027 | 306.99 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 05/08/2027 |             | Bond Future                    | 315.8501                      | 315.8501                | 315.6844               | 315.6844             | 0.052       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 05/08/2027 | 312.97 Call | Bond Future                    | 2880.1200                     | 2.8801                  | 2714.3700              | 2.7144               | 5.755       | 0.0000        | 0.0000 |
| 2026/08/06 | R202                | 05/08/2027 | 312.97 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/08/2026 |             | Bond Future                    | 8.4555                        | 87.9376                 | 8.4700                 | 87.8520              | 0.172       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 15271.0700                    | 15.2711                 | 15185.4500             | 15.1855              | 0.561       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/11/2026 |             | Bond Future                    | 8.4936                        | 86.3763                 | 8.5657                 | 85.9602              | 0.849       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 9872.4700                     | 9.8725                  | 9469.4200              | 9.4694               | 4.083       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 83.2700                       | 0.0833                  | 96.3100                | 0.0963               | 15.660      | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 |             | Bond Future                    | 8.5297                        | 87.9859                 | 8.6045                 | 87.5620              | 0.878       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 9.28 Call   | Bond Future                    | 5026.6200                     | 5.0266                  | 4702.3200              | 4.7023               | 6.452       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 9.28 Put    | Bond Future                    | 895.7900                      | 0.8958                  | 995.3200               | 0.9953               | 11.111      | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 8.96 Call   | Bond Future                    | 3704.9100                     | 3.7049                  | 3419.3400              | 3.4193               | 7.708       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 8.96 Put    | Bond Future                    | 1304.2900                     | 1.3043                  | 1442.5500              | 1.4426               | 10.600      | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 8.03 Put    | Bond Future                    | 3994.3900                     | 3.9944                  | 4285.0800              | 4.2851               | 7.277       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 04/02/2027 | 8.03 Call   | Bond Future                    | 1096.5000                     | 1.0965                  | 963.3600               | 0.9634               | 12.142      | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 9.32 Call   | Bond Future                    | 5385.7300                     | 5.3857                  | 5068.2800              | 5.0683               | 5.894       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 9.32 Put    | Bond Future                    | 1237.0800                     | 1.2371                  | 1351.9100              | 1.3519               | 9.282       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 8.25 Put    | Bond Future                    | 3581.7700                     | 3.5818                  | 3836.5700              | 3.8366               | 7.114       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 8.25 Call   | Bond Future                    | 1873.1200                     | 1.8731                  | 1695.6400              | 1.6956               | 9.475       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 |             | Bond Future                    | 8.5526                        | 86.5554                 | 8.6304                 | 86.1232              | 0.909       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 8.41 Call   | Bond Future                    | 2243.8600                     | 2.2439                  | 2043.1200              | 2.0431               | 8.946       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 06/05/2027 | 8.41 Put    | Bond Future                    | 3043.8300                     | 3.0438                  | 3275.3700              | 3.2754               | 7.607       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/08/2027 |             | Bond Future                    | 8.5871                        | 88.2080                 | 8.6679                 | 87.7675              | 0.941       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/08/2027 | 8.87 Call   | Bond Future                    | 3808.5600                     | 3.8086                  | 3546.2900              | 3.5463               | 6.886       | 0.0000        | 0.0000 |
| 2026/08/06 | R209                | 05/08/2027 | 8.87 Put    | Bond Future                    | 2279.1800                     | 2.2792                  | 2457.3600              | 2.4574               | 7.818       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/08/2026 |             | Bond Future                    | 270.5195                      | 270.5195                | 270.5054               | 270.5054             | 0.005       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 10679.4700                    | 10.6795                 | 10665.4300             | 10.6654              | 0.131       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/11/2026 |             | Bond Future                    | 271.8805                      | 271.8805                | 271.7793               | 271.7793             | 0.037       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/11/2026 | 253.33 Call | Bond Future                    | 18550.5000                    | 18.5505                 | 18449.2600             | 18.4493              | 0.546       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/11/2026 | 253.33 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 04/02/2027 |             | Bond Future                    | 277.0122                      | 277.0122                | 276.9091               | 276.9091             | 0.037       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/08/06 | R210                | 04/02/2027 | 266.03 Call | Bond Future                    | 10982.2200                    | 10.9822                 | 10879.0500             | 10.8791              | 0.939       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 04/02/2027 | 266.03 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/05/2027 |             | Bond Future                    | 278.8242                      | 278.8242                | 278.7189               | 278.7189             | 0.038       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/05/2027 | 271.13 Call | Bond Future                    | 7694.1900                     | 7.6942                  | 7588.8700              | 7.5889               | 1.369       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 06/05/2027 | 271.13 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/08/2027 |             | Bond Future                    | 284.2133                      | 284.2133                | 284.1065               | 284.1065             | 0.038       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/08/2027 | 276.01 Call | Bond Future                    | 8203.3300                     | 8.2033                  | 8096.4600              | 8.0965               | 1.303       | 0.0000        | 0.0000 |
| 2026/08/06 | R210                | 05/08/2027 | 276.01 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/08/2026 |             | Bond Future                    | 7.8404                        | 99.9667                 | 7.8800                 | 99.8204              | 0.505       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/08/2026 | 9.69 Call   | Bond Future                    | 6550.5200                     | 6.5505                  | 6404.2300              | 6.4042               | 2.233       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/08/2026 | 9.69 Put    | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/11/2026 |             | Bond Future                    | 7.8724                        | 98.2236                 | 7.9628                 | 97.9057              | 1.148       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/11/2026 | 8.75 Call   | Bond Future                    | 3243.8200                     | 3.2438                  | 2970.6000              | 2.9706               | 8.423       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/11/2026 | 8.75 Put    | Bond Future                    | 209.5400                      | 0.2095                  | 254.2500               | 0.2543               | 21.337      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 04/02/2027 |             | Bond Future                    | 7.9007                        | 100.0540                | 7.9976                 | 99.7302              | 1.227       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 04/02/2027 | 8.14 Call   | Bond Future                    | 1709.3700                     | 1.7094                  | 1516.3900              | 1.5164               | 11.290      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 04/02/2027 | 8.14 Put    | Bond Future                    | 912.2300                      | 0.9122                  | 1043.1100              | 1.0431               | 14.347      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 9.25 Call   | Bond Future                    | 4582.7700                     | 4.5828                  | 4307.3200              | 4.3073               | 6.011       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 9.25 Put    | Bond Future                    | 394.9000                      | 0.3949                  | 449.8700               | 0.4499               | 13.920      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 8.13 Put    | Bond Future                    | 1111.7600                     | 1.1118                  | 1251.1700              | 1.2512               | 12.540      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 8.13 Call   | Bond Future                    | 1852.1900                     | 1.8522                  | 1661.1800              | 1.6612               | 10.313      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 |             | Bond Future                    | 7.8958                        | 98.4584                 | 8.0001                 | 98.1280              | 1.320       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 7.56 Call   | Bond Future                    | 931.1700                      | 0.9312                  | 806.9100               | 0.8069               | 13.345      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 06/05/2027 | 7.56 Put    | Bond Future                    | 2004.9900                     | 2.0050                  | 2211.1500              | 2.2112               | 10.282      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 |             | Bond Future                    | 7.9107                        | 100.3386                | 8.0233                 | 100.0020             | 1.423       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 8.27 Call   | Bond Future                    | 2169.6200                     | 2.1696                  | 1966.3100              | 1.9663               | 9.371       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 8.27 Put    | Bond Future                    | 1100.5500                     | 1.1006                  | 1233.7800              | 1.2338               | 12.106      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 8.58 Call   | Bond Future                    | 2827.0600                     | 2.8271                  | 2597.2200              | 2.5972               | 8.130       | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 8.58 Put    | Bond Future                    | 847.1800                      | 0.8472                  | 953.8800               | 0.9539               | 12.595      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 7.95 Put    | Bond Future                    | 1468.4100                     | 1.4684                  | 1633.8100              | 1.6338               | 11.264      | 0.0000        | 0.0000 |
| 2026/08/06 | R213                | 05/08/2027 | 7.95 Call   | Bond Future                    | 1586.1000                     | 1.5861                  | 1414.9600              | 1.4150               | 10.790      | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 06/08/2026 |             | Bond Future                    | 8.9655                        | 83.0826                 | 8.9750                 | 83.0173              | 0.106       | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 06/08/2026 | 11.97 Call  | Bond Future                    | 17456.8100                    | 17.4568                 | 17391.4500             | 17.3915              | 0.374       | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 06/08/2026 | 11.97 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 05/11/2026 |             | Bond Future                    | 9.0114                        | 81.2880                 | 9.0881                 | 80.7670              | 0.852       | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 05/11/2026 | 10.97 Call  | Bond Future                    | 12032.7500                    | 12.0328                 | 11527.1400             | 11.5271              | 4.202       | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 05/11/2026 | 10.97 Put   | Bond Future                    | 95.8400                       | 0.0958                  | 111.2000               | 0.1112               | 16.027      | 0.0000        | 0.0000 |
| 2026/08/06 | R214                | 04/02/2027 |             | Bond Future                    | 9.0567                        | 82.8028                 | 9.1359                 | 82.2721              | 0.874       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | R214                | 04/02/2027 | 9.90 Call   | Bond Future                    | 6422.5100                     | 6.4225                  | 6007.2200              | 6.0072               | 6.466       | 0.0000        |
| 2026/08/06 | R214                | 04/02/2027 | 9.90 Put    | Bond Future                    | 1011.2300                     | 1.0112                  | 1126.6400              | 1.1266               | 11.413      | 0.0000        |
| 2026/08/06 | R214                | 06/05/2027 |             | Bond Future                    | 9.0886                        | 81.1235                 | 9.1701                 | 80.5822              | 0.898       | 0.0000        |
| 2026/08/06 | R214                | 06/05/2027 | 8.88 Call   | Bond Future                    | 2597.0700                     | 2.5971                  | 2354.3000              | 2.3543               | 9.348       | 0.0000        |
| 2026/08/06 | R214                | 06/05/2027 | 8.88 Put    | Bond Future                    | 4004.2200                     | 4.0042                  | 4302.6900              | 4.3027               | 7.454       | 0.0000        |
| 2026/08/06 | R214                | 05/08/2027 |             | Bond Future                    | 9.1300                        | 82.6725                 | 9.2142                 | 82.1210              | 0.921       | 0.0000        |
| 2026/08/06 | R214                | 05/08/2027 | 9.32 Call   | Bond Future                    | 4340.5000                     | 4.3405                  | 4024.5500              | 4.0246               | 7.279       | 0.0000        |
| 2026/08/06 | R214                | 05/08/2027 | 9.32 Put    | Bond Future                    | 3102.4700                     | 3.1025                  | 3338.0500              | 3.3381               | 7.593       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 9.00 Call   | Bond Future                    | 193.8300                      | 0.1938                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 9.00 Put    | Bond Future                    | 429.6500                      | 0.4297                  | 323.5700               | 0.3236               | 24.690      | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 10.00 Call  | Bond Future                    | 8377.8900                     | 8.3779                  | 8290.1400              | 8.2901               | 1.047       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 10.00 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 |             | Bond Future                    | 9.0255                        | 101.3173                | 9.0350                 | 101.2295             | 0.105       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 12.37 Call  | Bond Future                    | 24468.0600                    | 24.4681                 | 24380.3100             | 24.3803              | 0.359       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 12.37 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 9.20 Call   | Bond Future                    | 1595.4000                     | 1.5954                  | 1502.8000              | 1.5028               | 5.804       | 0.0000        |
| 2026/08/06 | R248                | 06/08/2026 | 9.20 Put    | Bond Future                    | 4.8500                        | 0.0049                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        |
| 2026/08/06 | R248                | 05/11/2026 | 9.50 Call   | Bond Future                    | 5189.9500                     | 5.1900                  | 4721.2700              | 4.7213               | 9.031       | 0.0000        |
| 2026/08/06 | R248                | 05/11/2026 | 9.50 Put    | Bond Future                    | 1369.0400                     | 1.3690                  | 1550.6600              | 1.5507               | 13.266      | 0.0000        |
| 2026/08/06 | R248                | 05/11/2026 |             | Bond Future                    | 9.0686                        | 98.7112                 | 9.1401                 | 98.0609              | 0.789       | 0.0000        |
| 2026/08/06 | R248                | 05/11/2026 | 11.31 Call  | Bond Future                    | 17580.1100                    | 17.5801                 | 16943.2700             | 16.9433              | 3.623       | 0.0000        |
| 2026/08/06 | R248                | 05/11/2026 | 11.31 Put   | Bond Future                    | 93.7100                       | 0.0937                  | 107.1700               | 0.1072               | 14.363      | 0.0000        |
| 2026/08/06 | R248                | 04/02/2027 |             | Bond Future                    | 9.1111                        | 100.5506                | 9.1847                 | 99.8882              | 0.808       | 0.0000        |
| 2026/08/06 | R248                | 04/02/2027 | 10.11 Call  | Bond Future                    | 9578.1200                     | 9.5781                  | 9038.8800              | 9.0389               | 5.630       | 0.0000        |
| 2026/08/06 | R248                | 04/02/2027 | 10.11 Put   | Bond Future                    | 1167.7300                     | 1.1677                  | 1290.8700              | 1.2909               | 10.545      | 0.0000        |
| 2026/08/06 | R248                | 06/05/2027 |             | Bond Future                    | 9.1411                        | 98.0765                 | 9.2168                 | 97.4009              | 0.828       | 0.0000        |
| 2026/08/06 | R248                | 06/05/2027 | 9.05 Call   | Bond Future                    | 3951.2000                     | 3.9512                  | 3619.3800              | 3.6194               | 8.398       | 0.0000        |
| 2026/08/06 | R248                | 06/05/2027 | 9.05 Put    | Bond Future                    | 4774.4600                     | 4.7745                  | 5118.1800              | 5.1182               | 7.199       | 0.0000        |
| 2026/08/06 | R248                | 05/08/2027 |             | Bond Future                    | 9.1797                        | 99.9490                 | 9.2575                 | 99.2607              | 0.848       | 0.0000        |
| 2026/08/06 | R248                | 05/08/2027 | 9.37 Call   | Bond Future                    | 5847.3900                     | 5.8474                  | 5450.2300              | 5.4502               | 6.792       | 0.0000        |
| 2026/08/06 | R248                | 05/08/2027 | 9.37 Put    | Bond Future                    | 4178.6500                     | 4.1787                  | 4469.7900              | 4.4698               | 6.967       | 0.0000        |
| 2026/08/06 | R2R9                | 06/08/2026 |             | Bond Future                    | 8.8556                        | 111.2539                | 8.8700                 | 111.1399             | 0.163       | 0.0000        |
| 2026/08/06 | R2R9                | 06/08/2026 | 101.74 Call | Bond Future                    | 98134.4200                    | 98.1344                 | 98020.3700             | 98.0204              | 0.116       | 0.0000        |
| 2026/08/06 | R2R9                | 06/08/2026 | 101.74 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R2R9                | 05/11/2026 |             | Bond Future                    | 8.9047                        | 108.2866                | 8.9766                 | 107.7291             | 0.807       | 0.0000        |
| 2026/08/06 | R2R9                | 05/11/2026 | 98.56 Call  | Bond Future                    | 97316.5400                    | 97.3165                 | 96758.9900             | 96.7590              | 0.573       | 0.0000        |
| 2026/08/06 | R2R9                | 05/11/2026 | 98.56 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/08/06 | R2R9                | 04/02/2027 |             | Bond Future                    | 8.9525                        | 110.3045                | 9.0270                 | 109.7366             | 0.832       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/08/06 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 7861.5300                  | 7.8615               | 7404.6800           | 7.4047            | 5.811       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1009.5700                  | 1.0096               | 1120.6700           | 1.1207            | 11.005      | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 |             | Bond Future                 | 8.9884                     | 107.4828             | 9.0656              | 106.9035          | 0.859       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 8.83 Call   | Bond Future                 | 3055.3500                  | 3.0554               | 2787.4300           | 2.7874            | 8.769       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 8.83 Put    | Bond Future                 | 4258.0600                  | 4.2581               | 4569.4600           | 4.5695            | 7.313       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 9.64 Call   | Bond Future                 | 6679.8100                  | 6.6798               | 6270.8900           | 6.2709            | 6.122       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 9.64 Put    | Bond Future                 | 1924.9000                  | 1.9249               | 2095.3000           | 2.0953            | 8.852       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 8.94 Put    | Bond Future                 | 3809.8000                  | 3.8098               | 4099.8200           | 4.0998            | 7.612       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 06/05/2027 | 8.94 Call   | Bond Future                 | 3444.1300                  | 3.4441               | 3154.8300           | 3.1548            | 8.400       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.68 Call   | Bond Future                 | 6984.5000                  | 6.9845               | 6580.6000           | 6.5806            | 5.783       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.68 Put    | Bond Future                 | 2359.2900                  | 2.3593               | 2545.6300           | 2.5456            | 7.898       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 8.90 Put    | Bond Future                 | 4606.4400                  | 4.6064               | 4915.1700           | 4.9152            | 6.702       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 8.90 Call   | Bond Future                 | 3595.6600                  | 3.5957               | 3314.1500           | 3.3142            | 7.829       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.53 Call   | Bond Future                 | 6237.3400                  | 6.2373               | 5853.7500           | 5.8538            | 6.150       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.53 Put    | Bond Future                 | 2663.4500                  | 2.6635               | 2870.1000           | 2.8701            | 7.759       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 8.82 Put    | Bond Future                 | 4942.3900                  | 4.9424               | 5264.9400           | 5.2649            | 6.526       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 8.82 Call   | Bond Future                 | 3329.2500                  | 3.3293               | 3061.5600           | 3.0616            | 8.041       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 |             | Bond Future                 | 9.0357                     | 109.5343             | 9.1157              | 108.9441          | 0.886       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.26 Call   | Bond Future                 | 4992.5000                  | 4.9925               | 4650.0600           | 4.6501            | 6.859       | 0.0000     | 0.0000 |
| 2026/08/06 | R2R9             | 05/08/2027 | 9.26 Put    | Bond Future                 | 3349.5000                  | 3.3495               | 3597.3000           | 3.5973            | 7.398       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.0106                     | 112.9349             | 9.0250              | 112.8072          | 0.160       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 99517.5900                 | 99.5176              | 99389.9000          | 99.3899           | 0.128       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/11/2026 |             | Bond Future                 | 9.0597                     | 109.8720             | 9.1417              | 109.1585          | 0.905       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 98649.3800                 | 98.6494              | 97935.9100          | 97.9359           | 0.723       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 04/02/2027 |             | Bond Future                 | 9.1075                     | 111.9194             | 9.1923              | 111.1927          | 0.930       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 04/02/2027 | 10.13 Call  | Bond Future                 | 9394.1500                  | 9.3942               | 8801.8400           | 8.8018            | 6.305       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 04/02/2027 | 10.13 Put   | Bond Future                 | 1083.1800                  | 1.0832               | 1217.5500           | 1.2176            | 12.405      | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/05/2027 |             | Bond Future                 | 9.1447                     | 109.0031             | 9.2322              | 108.2620          | 0.957       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/05/2027 | 9.00 Call   | Bond Future                 | 3552.6900                  | 3.5527               | 3206.5700           | 3.2066            | 9.742       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 06/05/2027 | 9.00 Put    | Bond Future                 | 4793.9100                  | 4.7939               | 5188.9600           | 5.1890            | 8.241       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/08/2027 |             | Bond Future                 | 9.1919                     | 111.0836             | 9.2824              | 110.3285          | 0.984       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/08/2027 | 9.44 Call   | Bond Future                 | 5835.2600                  | 5.8353               | 5392.8600           | 5.3929            | 7.581       | 0.0000     | 0.0000 |
| 2026/08/06 | R4R2             | 05/08/2027 | 9.44 Put    | Bond Future                 | 3783.0200                  | 3.7830               | 4095.7500           | 4.0958            | 8.267       | 0.0000     | 0.0000 |
| 2026/08/06 | RR87             | 06/08/2026 |             | Bond Future                 | 7.1891                     | 100.8967             | 7.1900              | 100.8964          | 0.012       | 0.0000     | 0.0000 |
| 2026/08/06 | RR87             | 06/08/2026 | 6.53 Call   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/08/06 | RR87             | 06/08/2026 | 6.53 Put    | Bond Future                 | 233.2200                   | 0.2332               | 233.5300            | 0.2335            | 0.133       | 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 |
|------------|---------------------|------------|-----------|--------------------------------|-------------------------------|-------------------------|----------|------------------------|----------------------|-------------|---------------|
| 2026/08/06 | RR87                | 05/11/2026 |           | Bond Future                    | 6.7570                        | 102.7204                | 6.7929   | 102.7162               | 0.532                | 0.0000      | 0.0000        |
| 2026/08/06 | RR87                | 05/11/2026 | 5.27 Call | Bond Future                    | 0.0352                        | 0.0000                  | 0.0260   | 0.0000                 | 26.051               | 0.0000      | 0.0000        |
| 2026/08/06 | RR87                | 05/11/2026 | 5.27 Put  | Bond Future                    | 170.5952                      | 0.1706                  | 174.7060 | 0.1747                 | 2.410                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/08/2026 |           | Bond Future                    | 7.3802                        | 104.6360                | 7.3900   | 104.6243               | 0.132                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/08/2026 | 6.79 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/08/2026 | 6.79 Put  | Bond Future                    | 710.7600                      | 0.7108                  | 722.4700 | 0.7225                 | 1.648                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/11/2026 |           | Bond Future                    | 7.3711                        | 105.9038                | 7.3833   | 105.8909               | 0.167                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/11/2026 | 6.71 Call | Bond Future                    | 24.9528                       | 0.0250                  | 23.2218  | 0.0232                 | 6.937                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/11/2026 | 6.71 Put  | Bond Future                    | 718.1728                      | 0.7182                  | 729.2618 | 0.7293                 | 1.544                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 04/02/2027 |           | Bond Future                    | 7.3191                        | 104.0367                | 7.3351   | 104.0232               | 0.219                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 04/02/2027 | 7.78 Call | Bond Future                    | 541.4291                      | 0.5414                  | 531.3842 | 0.5314                 | 1.855                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 04/02/2027 | 7.78 Put  | Bond Future                    | 154.8791                      | 0.1549                  | 158.3242 | 0.1583                 | 2.224                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/05/2027 |           | Bond Future                    | 7.0694                        | 106.0734                | 7.0926   | 106.0594               | 0.328                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/05/2027 | 7.89 Call | Bond Future                    | 596.4637                      | 0.5965                  | 585.5295 | 0.5855                 | 1.833                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 06/05/2027 | 7.89 Put  | Bond Future                    | 104.2337                      | 0.1042                  | 107.2795 | 0.1073                 | 2.922                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/08/2027 |           | Bond Future                    | 6.6115                        | 102.7922                | 6.6502   | 102.7782               | 0.585                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/08/2027 | 8.07 Call | Bond Future                    | 567.7866                      | 0.5678                  | 555.7527 | 0.5558                 | 2.119                | 0.0000      | 0.0000        |
| 2026/08/06 | RR88                | 05/08/2027 | 8.07 Put  | Bond Future                    | 40.9966                       | 0.0410                  | 43.0127  | 0.0430                 | 4.918                | 0.0000      | 0.0000        |
| 2026/08/06 | X038                | 31/01/2038 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | X210                | 31/03/2028 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | X213                | 28/02/2031 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/08/06 | X214                | 28/02/2041 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| Total      |                     |            |           |                                |                               |                         |          |                        |                      |             |               |

