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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2025 TO 14/08/2025

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/08/14 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 1189.6300                  | 1.1896               | 1138.6900           | 1.1387            | 4.282       | 0.0000     |
| 2025/08/14 | 2029             | 06/11/2025 | 139.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 06/11/2025 |             | Bond Future                 | 140.9796                   | 140.9796             | 140.9287            | 140.9287          | 0.036       | 0.0000     |
| 2025/08/14 | 2029             | 05/02/2026 |             | Bond Future                 | 143.6340                   | 143.6340             | 143.5820            | 143.5820          | 0.036       | 0.0000     |
| 2025/08/14 | 2029             | 05/02/2026 | 140.11 Call | Bond Future                 | 3523.9800                  | 3.5240               | 3472.0400           | 3.4720            | 1.474       | 0.0000     |
| 2025/08/14 | 2029             | 05/02/2026 | 140.11 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details |            | Strike C/P  | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/08/14 | 2029             | 07/05/2026 |             | Bond Future | 144.8359                    | 144.8359                   | 144.7829             | 144.7829            | 0.037             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 07/05/2026 | 141.82 Call | Bond Future | 3015.8500                   | 3.0159                     | 2962.9000            | 2.9629              | 1.756             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 06/08/2026 |             | Bond Future | 147.5278                    | 147.5278                   | 147.4743             | 147.4743            | 0.036             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 06/08/2026 | 144.10 Call | Bond Future | 3427.8400                   | 3.4278                     | 3374.2500            | 3.3743              | 1.563             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 05/11/2026 |             | Bond Future | 148.6330                    | 148.6330                   | 148.5781             | 148.5781            | 0.037             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 05/11/2026 | 147.56 Call | Bond Future | 1072.9500                   | 1.0730                     | 1018.1400            | 1.0181              | 5.108             | 0.0000      | 0.0000     |
| 2025/08/14 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 8.72 Put    | Bond Future | 172.8300                    | 0.1728                     | 166.6600             | 0.1667              | 3.570             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 8.72 Call   | Bond Future | 2149.4200                   | 2.1494                     | 2163.8800            | 2.1639              | 0.673             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 9.22 Put    | Bond Future | 37.0600                     | 0.0371                     | 35.0900              | 0.0351              | 5.316             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 9.22 Call   | Bond Future | 3704.1700                   | 3.7042                     | 3722.8300            | 3.7228              | 0.504             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 10.08 Call  | Bond Future | 6493.5500                   | 6.4936                     | 6514.0000            | 6.5140              | 0.315             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 10.08 Put   | Bond Future | 2.0900                      | 0.0021                     | 1.9100               | 0.0019              | 8.612             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 |             | Bond Future | 8.1487                      | 101.6973                   | 8.1428               | 101.7179            | 0.072             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 9.54 Call   | Bond Future | 4743.1900                   | 4.7432                     | 4762.9700            | 4.7630              | 0.417             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/11/2025 | 9.54 Put    | Bond Future | 13.0100                     | 0.0130                     | 12.1600              | 0.0122              | 6.533             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/02/2026 |             | Bond Future | 8.1912                      | 99.5794                    | 8.1849               | 99.6003             | 0.077             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/02/2026 | 9.49 Call   | Bond Future | 4335.2800                   | 4.3353                     | 4352.9200            | 4.3529              | 0.407             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/02/2026 | 9.49 Put    | Bond Future | 134.7700                    | 0.1348                     | 131.4500             | 0.1315              | 2.463             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 07/05/2026 |             | Bond Future | 8.2575                      | 101.4012                   | 8.2507               | 101.4228            | 0.083             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future | 3823.0200                   | 3.8230                     | 3839.1300            | 3.8391              | 0.421             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future | 349.3100                    | 0.3493                     | 343.8800             | 0.3439              | 1.554             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/08/2026 |             | Bond Future | 8.3393                      | 99.2521                    | 8.3318               | 99.2743             | 0.091             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future | 3161.3200                   | 3.1613                     | 3176.1800            | 3.1762              | 0.470             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future | 612.9300                    | 0.6129                     | 605.5900             | 0.6056              | 1.198             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/11/2026 |             | Bond Future | 8.4438                      | 100.9673                   | 8.4354               | 100.9902            | 0.099             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future | 1436.8000                   | 1.4368                     | 1446.4400            | 1.4464              | 0.671             | 0.0000      | 0.0000     |
| 2025/08/14 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future | 1584.9300                   | 1.5849                     | 1571.6100            | 1.5716              | 0.840             | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 06/11/2025 |             | Bond Future | 110.6427                    | 110.6427                   | 110.4295             | 110.4295            | 0.193             | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 06/11/2025 | 109.69 Call | Bond Future | 977.6900                    | 0.9777                     | 786.4000             | 0.7864              | 19.566            | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 06/11/2025 | 109.69 Put  | Bond Future | 24.9500                     | 0.0250                     | 46.9100              | 0.0469              | 88.016            | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 05/02/2026 |             | Bond Future | 110.3409                    | 110.3409                   | 110.1232             | 110.1232            | 0.197             | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 05/02/2026 | 111.76 Call | Bond Future | 34.3900                     | 0.0344                     | 20.3600              | 0.0204              | 40.797            | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 05/02/2026 | 111.76 Put  | Bond Future | 1453.5000                   | 1.4535                     | 1657.2000            | 1.6572              | 14.014            | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 07/05/2026 |             | Bond Future | 112.3859                    | 112.3859                   | 112.1644             | 112.1644            | 0.197             | 0.0000      | 0.0000     |
| 2025/08/14 | 2031             | 07/05/2026 | 113.84 Call | Bond Future | 30.7100                     | 0.0307                     | 17.8700              | 0.0179              | 41.810            | 0.0000      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/08/14 | 2031                | 07/05/2026 | 113.84 Put  | Bond Future                    | 1484.8000                     | 1.4848                  | 1693.4300              | 1.6934               | 14.051      | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 06/08/2026 |             | Bond Future                    | 112.0476                      | 112.0476                | 111.8212               | 111.8212             | 0.202       | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 06/08/2026 | 113.81 Call | Bond Future                    | 0.2000                        | 0.0002                  | 0.0500                 | 0.0001               | 75.000      | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 06/08/2026 | 113.81 Put  | Bond Future                    | 1762.6000                     | 1.7626                  | 1988.8900              | 1.9889               | 12.838      | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 05/11/2026 |             | Bond Future                    | 114.0115                      | 114.0115                | 113.7815               | 113.7815             | 0.202       | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 05/11/2026 | 111.49 Call | Bond Future                    | 2521.5100                     | 2.5215                  | 2291.4900              | 2.2915               | 9.122       | 0.0000        | 0.0000 |
| 2025/08/14 | 2031                | 05/11/2026 | 111.49 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 9.40 Put    | Bond Future                    | 346.5000                      | 0.3465                  | 335.8000               | 0.3358               | 3.088       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 9.40 Call   | Bond Future                    | 2835.5300                     | 2.8355                  | 2853.4700              | 2.8535               | 0.633       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 9.90 Put    | Bond Future                    | 95.5900                       | 0.0956                  | 91.2900                | 0.0913               | 4.498       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 9.90 Call   | Bond Future                    | 4830.4100                     | 4.8304                  | 4854.7500              | 4.8548               | 0.504       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 10.89 Call  | Bond Future                    | 8992.2100                     | 8.9922                  | 9020.4600              | 9.0205               | 0.314       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 10.89 Put   | Bond Future                    | 4.9600                        | 0.0050                  | 4.5700                 | 0.0046               | 7.863       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 |             | Bond Future                    | 8.8629                        | 97.9958                 | 8.8569                 | 98.0244              | 0.069       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 10.42 Call  | Bond Future                    | 7022.3000                     | 7.0223                  | 7049.5700              | 7.0496               | 0.388       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/11/2025 | 10.42 Put   | Bond Future                    | 22.4300                       | 0.0224                  | 21.0600                | 0.0211               | 6.108       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/02/2026 |             | Bond Future                    | 8.9344                        | 99.8173                 | 8.9280                 | 99.8464              | 0.072       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/02/2026 | 10.16 Call  | Bond Future                    | 5656.1500                     | 5.6562                  | 5679.3900              | 5.6794               | 0.411       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/02/2026 | 10.16 Put   | Bond Future                    | 269.3200                      | 0.2693                  | 263.4100               | 0.2634               | 2.194       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 07/05/2026 |             | Bond Future                    | 9.0176                        | 97.4839                 | 9.0108                 | 97.5138              | 0.075       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 5359.4400                     | 5.3594                  | 5381.0800              | 5.3811               | 0.404       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 579.0000                      | 0.5790                  | 570.7400               | 0.5707               | 1.427       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/08/2026 |             | Bond Future                    | 9.1113                        | 99.2717                 | 9.1040                 | 99.3024              | 0.080       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 5005.1600                     | 5.0052                  | 5026.1400              | 5.0261               | 0.419       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 850.8600                      | 0.8509                  | 841.1500               | 0.8412               | 1.141       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/11/2026 |             | Bond Future                    | 9.2287                        | 96.8306                 | 9.2210                 | 96.8622              | 0.084       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/11/2026 | 9.16 Call   | Bond Future                    | 2241.8700                     | 2.2419                  | 2254.8500              | 2.2549               | 0.579       | 0.0000        | 0.0000 |
| 2025/08/14 | 2032                | 05/11/2026 | 9.16 Put    | Bond Future                    | 2521.8600                     | 2.5219                  | 2503.2400              | 2.5032               | 0.738       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 06/11/2025 |             | Bond Future                    | 132.2979                      | 132.2979                | 132.3879               | 132.3879             | 0.068       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 06/11/2025 | 133.14 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 06/11/2025 | 133.14 Put  | Bond Future                    | 842.1500                      | 0.8422                  | 752.0700               | 0.7521               | 10.696      | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 05/02/2026 |             | Bond Future                    | 134.7887                      | 134.7887                | 134.8805               | 134.8805             | 0.068       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 05/02/2026 | 132.88 Call | Bond Future                    | 1908.7200                     | 1.9087                  | 2000.4600              | 2.0005               | 4.806       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 05/02/2026 | 132.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 07/05/2026 |             | Bond Future                    | 135.7250                      | 135.7250                | 135.8184               | 135.8184             | 0.069       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 564.9600                      | 0.5650                  | 658.3800               | 0.6584               | 16.536      | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2033                | 06/08/2026 |             | Bond Future                    | 138.2477                      | 138.2477                | 138.3432               | 138.3432             | 0.069       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 3997.7300                     | 3.9977                  | 4093.2000              | 4.0932               | 2.388       | 0.0000        |
| 2025/08/14 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | 2033                | 05/11/2026 |             | Bond Future                    | 139.0865                      | 139.0865                | 139.1834               | 139.1834             | 0.070       | 0.0000        |
| 2025/08/14 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 1826.5300                     | 1.8265                  | 1923.3700              | 1.9234               | 5.302       | 0.0000        |
| 2025/08/14 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 10.50 Put   | Bond Future                    | 928.9500                      | 0.9290                  | 876.4800               | 0.8765               | 5.648       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 10.50 Call  | Bond Future                    | 2514.3100                     | 2.5143                  | 2593.9500              | 2.5940               | 3.167       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 11.00 Put   | Bond Future                    | 317.9200                      | 0.3179                  | 294.2900               | 0.2943               | 7.433       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 11.00 Call  | Bond Future                    | 4790.7600                     | 4.7908                  | 4899.2400              | 4.8992               | 2.264       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 12.16 Call  | Bond Future                    | 10697.7100                    | 10.6977                 | 10827.5800             | 10.8276              | 1.214       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 12.16 Put   | Bond Future                    | 19.6400                       | 0.0196                  | 17.4000                | 0.0174               | 11.405      | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 |             | Bond Future                    | 10.2351                       | 90.9319                 | 10.2133                | 91.0640              | 0.213       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 11.63 Call  | Bond Future                    | 7997.1900                     | 7.9972                  | 8122.3500              | 8.1224               | 1.565       | 0.0000        |
| 2025/08/14 | 2037                | 06/11/2025 | 11.63 Put   | Bond Future                    | 72.0200                       | 0.0720                  | 65.0700                | 0.0651               | 9.650       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 |             | Bond Future                    | 10.3329                       | 88.3633                 | 10.3103                | 88.4979              | 0.219       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 5644.9700                     | 5.6450                  | 5748.8500              | 5.7489               | 1.840       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 695.3200                      | 0.6953                  | 664.6100               | 0.6646               | 4.417       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 10694.5500                    | 10.6946                 | 10820.4900             | 10.8205              | 1.178       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 152.4600                      | 0.1525                  | 143.8100               | 0.1438               | 5.674       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 1049.8100                     | 1.0498                  | 1007.5700              | 1.0076               | 4.024       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 4331.3100                     | 4.3313                  | 4423.6600              | 4.4237               | 2.132       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 8736.5600                     | 8.7366                  | 8856.8600              | 8.8569               | 1.377       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 273.5700                      | 0.2736                  | 259.2800               | 0.2593               | 5.224       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 6377.1400                     | 6.3771                  | 6486.0400              | 6.4860               | 1.708       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 556.3100                      | 0.5563                  | 530.6200               | 0.5306               | 4.618       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 1466.8400                     | 1.4668                  | 1412.8500              | 1.4129               | 3.681       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 3322.7800                     | 3.3228                  | 3403.3800              | 3.4034               | 2.426       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 12854.5300                    | 12.8545                 | 12984.7100             | 12.9847              | 1.013       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 69.3100                       | 0.0693                  | 64.9000                | 0.0649               | 6.363       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 525.9700                      | 0.5260                  | 501.4200               | 0.5014               | 4.668       | 0.0000        |
| 2025/08/14 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 6562.6200                     | 6.5626                  | 6672.6600              | 6.6727               | 1.677       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 10806.7200                    | 10.8067                 | 10929.2000             | 10.9292              | 1.133       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 374.6800                      | 0.3747                  | 359.8900               | 0.3599               | 3.947       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 1681.5000                     | 1.6815                  | 1631.5500              | 1.6316               | 2.971       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 4557.2600                     | 4.5573                  | 4644.5800              | 4.6446               | 1.916       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 |             | Bond Future                    | 10.4441                       | 89.9797                 | 10.4206                | 90.1170              | 0.226       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 6049.5400                     | 6.0495                  | 6149.4200              | 6.1494               | 1.651       | 0.0000        |
| 2025/08/14 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 1151.7400                     | 1.1517                  | 1114.3500              | 1.1144               | 3.246       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | 2037                | 06/08/2026 | 11.30 Call  | Bond Future                    | 5757.5000                     | 5.7575                  | 5851.9400              | 5.8519               | 1.640       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 11.30 Put   | Bond Future                    | 1719.8500                     | 1.7199                  | 1674.3000              | 1.6743               | 2.648       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 10.70 Call  | Bond Future                    | 3627.3100                     | 3.6273                  | 3701.0600              | 3.7011               | 2.033       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 10.70 Put   | Bond Future                    | 2872.3600                     | 2.8724                  | 2806.1200              | 2.8061               | 2.306       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 10.02 Put   | Bond Future                    | 4990.2800                     | 4.9903                  | 4897.0500              | 4.8971               | 1.868       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 10.02 Call  | Bond Future                    | 1807.6400                     | 1.8076                  | 1854.4000              | 1.8544               | 2.587       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 |             | Bond Future                    | 10.5664                       | 87.3701                 | 10.5418                | 87.5101              | 0.233       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 7387.9300                     | 7.3879                  | 7493.4900              | 7.4935               | 1.429       | 0.0000        |
| 2025/08/14 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 1204.7700                     | 1.2048                  | 1170.3400              | 1.1703               | 2.858       | 0.0000        |
| 2025/08/14 | 2037                | 05/11/2026 |             | Bond Future                    | 10.6951                       | 88.8786                 | 10.6695                | 89.0214              | 0.240       | 0.0000        |
| 2025/08/14 | 2037                | 05/11/2026 | 10.62 Call  | Bond Future                    | 3419.7300                     | 3.4197                  | 3487.8000              | 3.4878               | 1.991       | 0.0000        |
| 2025/08/14 | 2037                | 05/11/2026 | 10.62 Put   | Bond Future                    | 3838.7200                     | 3.8387                  | 3764.0500              | 3.7641               | 1.945       | 0.0000        |
| 2025/08/14 | 2038                | 06/11/2025 |             | Bond Future                    | 142.4880                      | 142.4880                | 142.4146               | 142.4146             | 0.052       | 0.0000        |
| 2025/08/14 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 1391.9700                     | 1.3920                  | 1465.3900              | 1.4654               | 5.275       | 0.0000        |
| 2025/08/14 | 2038                | 05/02/2026 |             | Bond Future                    | 143.0055                      | 143.0055                | 142.9302               | 142.9302             | 0.053       | 0.0000        |
| 2025/08/14 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 194.5300                      | 0.1945                  | 269.7900               | 0.2698               | 38.688      | 0.0000        |
| 2025/08/14 | 2038                | 07/05/2026 |             | Bond Future                    | 145.6562                      | 145.6562                | 145.5800               | 145.5800             | 0.052       | 0.0000        |
| 2025/08/14 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 1126.1700                     | 1.1262                  | 1050.0000              | 1.0500               | 6.764       | 0.0000        |
| 2025/08/14 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2038                | 06/08/2026 |             | Bond Future                    | 146.1601                      | 146.1601                | 146.0818               | 146.0818             | 0.054       | 0.0000        |
| 2025/08/14 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 1440.1000                     | 1.4401                  | 1361.8300              | 1.3618               | 5.435       | 0.0000        |
| 2025/08/14 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2038                | 05/11/2026 |             | Bond Future                    | 148.7237                      | 148.7237                | 148.6445               | 148.6445             | 0.053       | 0.0000        |
| 2025/08/14 | 2038                | 05/11/2026 | 146.31 Call | Bond Future                    | 2413.6500                     | 2.4137                  | 2334.5000              | 2.3345               | 3.279       | 0.0000        |
| 2025/08/14 | 2038                | 05/11/2026 | 146.31 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2040                | 06/11/2025 |             | Bond Future                    | 10.6962                       | 90.2361                 | 10.6898                | 90.2776              | 0.059       | 0.0000        |
| 2025/08/14 | 2040                | 06/11/2025 | 11.84 Call  | Bond Future                    | 7207.7600                     | 7.2078                  | 7242.9300              | 7.2429               | 0.488       | 0.0000        |
| 2025/08/14 | 2040                | 06/11/2025 | 11.84 Put   | Bond Future                    | 145.2000                      | 0.1452                  | 138.8400               | 0.1388               | 4.380       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 |             | Bond Future                    | 10.8008                       | 87.4042                 | 10.7942                | 87.4464              | 0.061       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 11.49 Call  | Bond Future                    | 5318.1900                     | 5.3182                  | 5344.0000              | 5.3440               | 0.485       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 11.49 Put   | Bond Future                    | 1034.4100                     | 1.0344                  | 1017.9600              | 1.0180               | 1.590       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 10.35 Put   | Bond Future                    | 4156.0500                     | 4.1561                  | 4121.4000              | 4.1214               | 0.834       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 10.35 Call  | Bond Future                    | 1176.3700                     | 1.1764                  | 1183.9800              | 1.1840               | 0.647       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 10.75 Call  | Bond Future                    | 2301.0600                     | 2.3011                  | 2314.9500              | 2.3150               | 0.604       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 10.75 Put   | Bond Future                    | 2629.4100                     | 2.6294                  | 2601.0400              | 2.6010               | 1.079       | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 11.15 Call  | Bond Future                    | 3814.3900                     | 3.8144                  | 3835.0100              | 3.8350               | 0.541       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | 2040                | 05/02/2026 | 11.15 Put  | Bond Future                    | 1604.0500                     | 1.6041                  | 1582.4100  | 1.5824                 | 1.349                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 13874.2700                    | 13.8743                 | 13914.1900 | 13.9142                | 0.288                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 76.8000                       | 0.0768                  | 74.4600    | 0.0745                 | 3.047                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 668.3800                      | 0.6684                  | 656.1500   | 0.6562                 | 1.830                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 6893.6400                     | 6.8936                  | 6923.6700  | 6.9237                 | 0.436                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 8513.6200                     | 8.5136                  | 8545.5900  | 8.5456                 | 0.376                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 814.4500                      | 0.8145                  | 803.1800   | 0.8032                 | 1.384                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 6225.0700                     | 6.2251                  | 6252.1700  | 6.2522                 | 0.435                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 1356.9300                     | 1.3569                  | 1340.7900  | 1.3408                 | 1.189                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 3728.6800                     | 3.7287                  | 3699.1200  | 3.6991                 | 0.793                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 2336.0200                     | 2.3360                  | 2349.7000  | 2.3497                 | 0.586                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 9975.6100                     | 9.9756                  | 10009.9200 | 10.0099                | 0.344                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 594.1200                      | 0.5941                  | 585.1900   | 0.5852                 | 1.503                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 7629.8800                     | 7.6299                  | 7660.1600  | 7.6602                 | 0.397                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 989.0500                      | 0.9891                  | 976.0900   | 0.9761                 | 1.310                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 2481.7900                     | 2.4818                  | 2458.1000  | 2.4581                 | 0.955                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 3749.6200                     | 3.7496                  | 3769.1700  | 3.7692                 | 0.521                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 |            | Bond Future                    | 10.9175                       | 89.0029                 | 10.9107    | 89.0461                | 0.063                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 6004.4700                     | 6.0045                  | 6031.0100  | 6.0310                 | 0.442                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 1427.7100                     | 1.4277                  | 1411.0100  | 1.4110                 | 1.170                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 06/08/2026 |            | Bond Future                    | 11.0448                       | 86.1246                 | 11.0377    | 86.1688                | 0.065                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 8086.3900                     | 8.0864                  | 8116.4700  | 8.1165                 | 0.372                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 06/08/2026 | 12.19 Put  | Bond Future                    | 1395.6800                     | 1.3957                  | 1381.4800  | 1.3815                 | 1.017                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/11/2026 |            | Bond Future                    | 11.1769                       | 87.6110                 | 11.1694    | 87.6564                | 0.067                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/11/2026 | 11.06 Call | Bond Future                    | 3621.0400                     | 3.6210                  | 3639.0700  | 3.6391                 | 0.498                | 0.0000      | 0.0000        |
| 2025/08/14 | 2040                | 05/11/2026 | 11.06 Put  | Bond Future                    | 4335.5700                     | 4.3356                  | 4308.2600  | 4.3083                 | 0.630                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.25 Call | Bond Future                    | 8227.8100                     | 8.2278                  | 8265.3800  | 8.2654                 | 0.457                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.25 Put  | Bond Future                    | 105.7300                      | 0.1057                  | 100.7200   | 0.1007                 | 4.738                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.00 Call | Bond Future                    | 6855.7100                     | 6.8557                  | 6890.5400  | 6.8905                 | 0.508                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.00 Put  | Bond Future                    | 188.0300                      | 0.1880                  | 180.2800   | 0.1803                 | 4.122                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 11.75 Call | Bond Future                    | 5496.2100                     | 5.4962                  | 5527.2000  | 5.5272                 | 0.564                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 11.75 Put  | Bond Future                    | 329.1800                      | 0.3292                  | 317.5900   | 0.3176                 | 3.521                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 11.25 Put  | Bond Future                    | 954.2300                      | 0.9542                  | 931.3600   | 0.9314                 | 2.397                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 11.25 Call | Bond Future                    | 2973.9500                     | 2.9740                  | 2993.6600  | 2.9937                 | 0.663                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.20 Call | Bond Future                    | 7953.5100                     | 7.9535                  | 7990.6200  | 7.9906                 | 0.467                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 12.20 Put  | Bond Future                    | 118.6900                      | 0.1187                  | 113.2200   | 0.1132                 | 4.609                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 |            | Bond Future                    | 10.9452                       | 85.2420                 | 10.9389    | 85.2846                | 0.058                | 0.0000      | 0.0000        |
| 2025/08/14 | 2044                | 06/11/2025 | 11.88 Call | Bond Future                    | 6199.5800                     | 6.1996                  | 6232.7300  | 6.2327                 | 0.535                | 0.0000      | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/08/14 | 2044                | 06/11/2025 | 11.88 Put   | Bond Future                    | 246.3300                      | 0.2463                  | 236.9000               | 0.2369               | 3.828       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 |             | Bond Future                    | 11.0486                       | 82.4424                 | 11.0421                | 82.4858              | 0.059       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 4634.9100                     | 4.6349                  | 4658.7400              | 4.6587               | 0.514       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 1345.1500                     | 1.3452                  | 1325.5800              | 1.3256               | 1.455       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 3046.4100                     | 3.0464                  | 3015.6200              | 3.0156               | 1.011       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 2049.6600                     | 2.0497                  | 2062.2700              | 2.0623               | 0.615       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 7288.8500                     | 7.2889                  | 7247.6600              | 7.2477               | 0.565       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 361.0600                      | 0.3611                  | 363.2700               | 0.3633               | 0.612       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 3311.6400                     | 3.3116                  | 3330.3300              | 3.3303               | 0.564       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 1990.6200                     | 1.9906                  | 1965.9100              | 1.9659               | 1.241       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 4367.0900                     | 4.3671                  | 4389.9700              | 4.3900               | 0.524       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 1452.4000                     | 1.4524                  | 1431.8800              | 1.4319               | 1.413       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.45 Call  | Bond Future                    | 4147.8600                     | 4.1479                  | 4169.9200              | 4.1699               | 0.532       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/02/2026 | 11.45 Put   | Bond Future                    | 1547.8900                     | 1.5479                  | 1526.5500              | 1.5266               | 1.379       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 07/05/2026 |             | Bond Future                    | 11.1628                       | 83.9503                 | 11.1561                | 83.9947              | 0.061       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 5657.4300                     | 5.6574                  | 5683.2700              | 5.6833               | 0.457       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 1658.8400                     | 1.6588                  | 1640.3300              | 1.6403               | 1.116       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 06/08/2026 |             | Bond Future                    | 11.2868                       | 81.1047                 | 11.2797                | 81.1500              | 0.063       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 8236.5900                     | 8.2366                  | 8267.2800              | 8.2673               | 0.373       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 1461.5100                     | 1.4615                  | 1446.8300              | 1.4468               | 1.004       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/11/2026 |             | Bond Future                    | 11.4142                       | 82.5042                 | 11.4068                | 82.5507              | 0.065       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 3880.6600                     | 3.8807                  | 3899.6600              | 3.8997               | 0.490       | 0.0000        | 0.0000 |
| 2025/08/14 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 4349.4300                     | 4.3494                  | 4322.0000              | 4.3220               | 0.631       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/11/2025 |             | Bond Future                    | 120.9594                      | 120.9594                | 121.0487               | 121.0487             | 0.074       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 4450.6100                     | 4.4506                  | 4361.2600              | 4.3613               | 2.008       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/02/2026 |             | Bond Future                    | 123.2368                      | 123.2368                | 123.3277               | 123.3277             | 0.074       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 1586.7600                     | 1.5868                  | 1677.7100              | 1.6777               | 5.732       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 07/05/2026 |             | Bond Future                    | 123.2256                      | 123.2256                | 123.3179               | 123.3179             | 0.075       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 1724.4300                     | 1.7244                  | 1632.1100              | 1.6321               | 5.354       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/08/2026 |             | Bond Future                    | 125.5152                      | 125.5152                | 125.6095               | 125.6095             | 0.075       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 3135.2100                     | 3.1352                  | 3229.5100              | 3.2295               | 3.008       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/11/2026 |             | Bond Future                    | 125.3844                      | 125.3844                | 125.4795               | 125.4795             | 0.076       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 95.6400                       | 0.0956                  | 0.4700                 | 0.0005               | 99.509      | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | 2050                | 06/11/2025 |             | Bond Future                    | 121.9961                      | 121.9961                | 121.9962               | 121.9962             | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 2423.9100                     | 2.4239                  | 2423.8400              | 2.4238               | 0.003       | 0.0000        |
| 2025/08/14 | 2050                | 05/02/2026 |             | Bond Future                    | 121.8806                      | 121.8806                | 121.8804               | 121.8804             | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 939.4500                      | 0.9395                  | 939.6400               | 0.9396               | 0.020       | 0.0000        |
| 2025/08/14 | 2050                | 07/05/2026 |             | Bond Future                    | 124.1397                      | 124.1397                | 124.1397               | 124.1397             | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 69.6700                       | 0.0697                  | 69.7400                | 0.0697               | 0.100       | 0.0000        |
| 2025/08/14 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 06/08/2026 |             | Bond Future                    | 123.9917                      | 123.9917                | 123.9912               | 123.9912             | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 721.7200                      | 0.7217                  | 721.2400               | 0.7212               | 0.067       | 0.0000        |
| 2025/08/14 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 05/11/2026 |             | Bond Future                    | 126.1661                      | 126.1661                | 126.1658               | 126.1658             | 0.000       | 0.0000        |
| 2025/08/14 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 2326.0700                     | 2.3261                  | 2325.7800              | 2.3258               | 0.012       | 0.0000        |
| 2025/08/14 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/08/14 | AL37                | 07/08/2025 |             | Index Future                   | 1172.2010                     | 1172.2010               | 1172.2010              | 1172.2010            | 0.000       | 0.0000        |
| 2025/08/14 | AL37                | 06/11/2025 |             | Index Future                   | 1195.6310                     | 1195.6310               | 1195.9210              | 1195.9210            | 0.024       | 0.0000        |
| 2025/08/14 | AL37                | 05/02/2026 |             | Index Future                   | 1217.8540                     | 1217.8540               | 1218.1490              | 1218.1490            | 0.024       | 0.0000        |
| 2025/08/14 | AL37                | 07/05/2026 |             | Index Future                   | 1240.1520                     | 1240.1520               | 1240.4550              | 1240.4550            | 0.024       | 0.0000        |
| 2025/08/14 | AL37                | 06/08/2026 |             | Index Future                   | 1262.6870                     | 1262.6870               | 1262.9990              | 1262.9990            | 0.025       | 0.0000        |
| 2025/08/14 | AL37                | 05/11/2026 |             | Index Future                   | 1284.8470                     | 1284.8470               | 1285.1680              | 1285.1680            | 0.025       | 0.0000        |
| 2025/08/14 | AL7T                | 07/08/2025 |             | Index Future                   | 1422.4590                     | 1422.4590               | 1422.4590              | 1422.4590            | 0.000       | 0.0000        |
| 2025/08/14 | AL7T                | 06/11/2025 |             | Index Future                   | 1452.8050                     | 1452.8050               | 1454.1980              | 1454.1980            | 0.096       | 0.0000        |
| 2025/08/14 | AL7T                | 05/02/2026 |             | Index Future                   | 1479.8080                     | 1479.8080               | 1481.2270              | 1481.2270            | 0.096       | 0.0000        |
| 2025/08/14 | AL7T                | 07/05/2026 |             | Index Future                   | 1506.9030                     | 1506.9030               | 1508.3510              | 1508.3510            | 0.096       | 0.0000        |
| 2025/08/14 | AL7T                | 06/08/2026 |             | Index Future                   | 1534.2850                     | 1534.2850               | 1535.7630              | 1535.7630            | 0.096       | 0.0000        |
| 2025/08/14 | AL7T                | 05/11/2026 |             | Index Future                   | 1561.2110                     | 1561.2110               | 1562.7200              | 1562.7200            | 0.097       | 0.0000        |
| 2025/08/14 | ALBI                | 07/08/2025 |             | Index Future                   | 1206.8960                     | 1206.8960               | 1206.8960              | 1206.8960            | 0.000       | 0.0000        |
| 2025/08/14 | ALBI                | 06/11/2025 |             | Index Future                   | 1231.2800                     | 1231.2800               | 1231.9010              | 1231.9010            | 0.050       | 0.0000        |
| 2025/08/14 | ALBI                | 05/02/2026 |             | Index Future                   | 1254.1650                     | 1254.1650               | 1254.7980              | 1254.7980            | 0.050       | 0.0000        |
| 2025/08/14 | ALBI                | 07/05/2026 |             | Index Future                   | 1277.1290                     | 1277.1290               | 1277.7760              | 1277.7760            | 0.051       | 0.0000        |
| 2025/08/14 | ALBI                | 06/08/2026 |             | Index Future                   | 1300.3360                     | 1300.3360               | 1300.9970              | 1300.9970            | 0.051       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/08/14 | ALBI                | 05/11/2026 |         | Index Future                   | 1323.1560                     | 1323.1560               | 1323.8340              | 1323.8340            | 0.051       | 0.0000        | 0.0000 |
| 2025/08/14 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | C446                | 31/03/2046 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/08/14 | CI43                | 31/01/2043 |         | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/08/14 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/08/14 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/08/14 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/08/14 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/08/14 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/08/14 | ES33             | 06/11/2025 |            | Bond Future                 | 10.3597                    | 86.0579              | 10.3479             | 86.1139           | 0.114       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 06/11/2025 | 12.01 Call | Bond Future                 | 7407.6400                  | 7.4076               | 7463.7000           | 7.4637            | 0.757       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 06/11/2025 | 12.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/02/2026 |            | Bond Future                 | 10.4872                    | 87.6782              | 10.4749             | 87.7353           | 0.118       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 4482.6800                  | 4.4827               | 4539.8100           | 4.5398            | 1.274       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 07/05/2026 |            | Bond Future                 | 10.6238                    | 85.5083              | 10.6108             | 85.5668           | 0.122       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 4627.8000                  | 4.6278               | 4686.2100           | 4.6862            | 1.262       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 06/08/2026 |            | Bond Future                 | 10.7729                    | 87.0960              | 10.7592             | 87.1557           | 0.127       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 5227.3300                  | 5.2273               | 5287.0300           | 5.2870            | 1.142       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/11/2026 |            | Bond Future                 | 10.9477                    | 84.8288              | 10.9333             | 84.8898           | 0.132       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 499.6000                   | 0.4996               | 438.5600            | 0.4386            | 12.218      | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/11/2025 |            | Bond Future                 | 11.2536                    | 79.9577              | 11.2471             | 79.9981           | 0.058       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/11/2025 | 12.39 Call | Bond Future                 | 6623.7900                  | 6.6238               | 6664.2000           | 6.6642            | 0.610       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/11/2025 | 12.39 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/02/2026 |            | Bond Future                 | 11.3692                    | 81.4632              | 11.3625             | 81.5043           | 0.059       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/02/2026 | 11.85 Call | Bond Future                 | 2863.4300                  | 2.8634               | 2904.6200           | 2.9046            | 1.438       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/02/2026 | 11.85 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 07/05/2026 |            | Bond Future                 | 11.4954                    | 78.7080              | 11.4884             | 78.7501           | 0.061       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 07/05/2026 | 12.20 Call | Bond Future                 | 4066.5700                  | 4.0666               | 4108.6700           | 4.1087            | 1.035       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 07/05/2026 | 12.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/08/2026 |            | Bond Future                 | 11.6270                    | 80.1680              | 11.6197             | 80.2111           | 0.063       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 5693.6300                  | 5.6936               | 5736.7200           | 5.7367            | 0.757       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/11/2026 |            | Bond Future                 | 11.7731                    | 77.3071              | 11.7654             | 77.3513           | 0.065       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/08/14 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 657.6700                   | 0.6577               | 613.5000            | 0.6135            | 6.716       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/08/14 | GOVI             | 07/08/2025 |                | GOVI                        | 1187.5980                  | 1187.5980             | 1187.5980            | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/11/2025 |                | GOVI                        | 1211.5630                  | 1211.5630             | 1212.0880            | 0.043             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/11/2025 | 1,112. Call 00 | GOVI                        | 995630.0000                | 99.5630               | 1000880.0000         | 0.527             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/11/2025 | 1,112. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/02/2026 |                | GOVI                        | 1234.0820                  | 1234.0820             | 1234.6160            | 0.043             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 840820.0000                | 84.0820               | 846160.0000          | 0.635             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 07/05/2026 |                | GOVI                        | 1256.6780                  | 1256.6780             | 1257.2250            | 0.044             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 796780.0000                | 79.6780               | 802250.0000          | 0.687             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/08/2026 |                | GOVI                        | 1279.5140                  | 1279.5140             | 1280.0730            | 0.044             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 905140.0000                | 90.5140               | 910730.0000          | 0.618             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/11/2026 |                | GOVI                        | 1301.9690                  | 1301.9690             | 1302.5420            | 0.044             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 249690.0000                | 24.9690               | 255420.0000          | 2.295             | 0.0000       | 0.0000      |
| 2025/08/14 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 07/08/2025 |                | Index Future                | 384.0940                   | 384.0940              | 384.0940             | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 06/11/2025 |                | Index Future                | 391.6560                   | 391.6560              | 391.8090             | 0.039             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 05/02/2026 |                | Index Future                | 399.0300                   | 399.0300              | 399.1850             | 0.039             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 07/05/2026 |                | Index Future                | 406.4280                   | 406.4280              | 406.5880             | 0.039             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 06/08/2026 |                | Index Future                | 413.9040                   | 413.9040              | 414.0680             | 0.040             | 0.0000       | 0.0000      |
| 2025/08/14 | IGOV             | 05/11/2026 |                | Index Future                | 421.2580                   | 421.2580              | 421.4260             | 0.040             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 17/12/2025 |                | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 16/03/2026 |                | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 15/06/2026 |                | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 21/09/2026 |                | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 21/12/2026 |                | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 15/03/2027 |                | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 21/06/2027 |                | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 20/09/2027 |                | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 20/12/2027 |                | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 0.000             | 0.0000       | 0.0000      |
| 2025/08/14 | IS10             | 22/03/2028 |                | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 0.000             | 0.0000       | 0.0000      |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | IS10                | 20/06/2028 |            | Interest Rate Swap             | 88.6800                       | 88.6800                 | 88.6800                | 88.6800              | 0.000       | 0.0000        |
| 2025/08/14 | IS10                | 19/09/2028 |            | Interest Rate Swap             | 92.0200                       | 92.0200                 | 92.0200                | 92.0200              | 0.000       | 0.0000        |
| 2025/08/14 | J186                | 21/12/2026 |            | Interest Rate Swap             | 8.6830                        | 8.6830                  | 8.6830                 | 8.6830               | 0.000       | 0.0000        |
| 2025/08/14 | JBAF                | 17/09/2025 |            | Jibar Tradeable<br>Future      | 8.3400                        | 91.6600                 | 8.3400                 | 91.6600              | 0.000       | 0.0000        |
| 2025/08/14 | JBAF                | 17/12/2025 |            | Jibar Tradeable<br>Future      | 8.3720                        | 91.6280                 | 8.3720                 | 91.6280              | 0.000       | 0.0000        |
| 2025/08/14 | JBAF                | 18/03/2026 |            | Jibar Tradeable<br>Future      | 8.3720                        | 91.6280                 | 8.3720                 | 91.6280              | 0.000       | 0.0000        |
| 2025/08/14 | JBAF                | 17/06/2026 |            | Jibar Tradeable<br>Future      | 8.4000                        | 91.6000                 | 8.4000                 | 91.6000              | 0.000       | 0.0000        |
| 2025/08/14 | R033                | 06/11/2025 |            | Bond Future                    | 9.0255                        | 106.3055                | 9.0142                 | 106.3676             | 0.125       | 0.0000        |
| 2025/08/14 | R033                | 06/11/2025 | 10.33 Call | Bond Future                    | 6887.8600                     | 6.8879                  | 6947.0700              | 6.9471               | 0.860       | 0.0000        |
| 2025/08/14 | R033                | 06/11/2025 | 10.33 Put  | Bond Future                    | 37.7800                       | 0.0378                  | 34.8800                | 0.0349               | 7.676       | 0.0000        |
| 2025/08/14 | R033                | 05/02/2026 |            | Bond Future                    | 9.0998                        | 108.2815                | 9.0879                 | 108.3447             | 0.130       | 0.0000        |
| 2025/08/14 | R033                | 05/02/2026 | 10.49 Call | Bond Future                    | 7287.9000                     | 7.2879                  | 7343.4000              | 7.3434               | 0.762       | 0.0000        |
| 2025/08/14 | R033                | 05/02/2026 | 10.49 Put  | Bond Future                    | 216.1800                      | 0.2162                  | 208.5000               | 0.2085               | 3.553       | 0.0000        |
| 2025/08/14 | R033                | 07/05/2026 |            | Bond Future                    | 9.1850                        | 105.2195                | 9.1725                 | 105.2841             | 0.136       | 0.0000        |
| 2025/08/14 | R033                | 07/05/2026 | 10.38 Call | Bond Future                    | 6470.5200                     | 6.4705                  | 6522.1200              | 6.5221               | 0.797       | 0.0000        |
| 2025/08/14 | R033                | 07/05/2026 | 10.38 Put  | Bond Future                    | 539.2800                      | 0.5393                  | 526.2800               | 0.5263               | 2.411       | 0.0000        |
| 2025/08/14 | R033                | 06/08/2026 |            | Bond Future                    | 9.2797                        | 107.1488                | 9.2664                 | 107.2148             | 0.143       | 0.0000        |
| 2025/08/14 | R033                | 06/08/2026 | 10.25 Call | Bond Future                    | 5729.9300                     | 5.7299                  | 5777.2000              | 5.7772               | 0.825       | 0.0000        |
| 2025/08/14 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 1035.4400                     | 1.0354                  | 1016.6500              | 1.0167               | 1.815       | 0.0000        |
| 2025/08/14 | R033                | 05/11/2026 |            | Bond Future                    | 9.3955                        | 103.9611                | 9.3815                 | 104.0287             | 0.150       | 0.0000        |
| 2025/08/14 | R033                | 05/11/2026 | 9.33 Call  | Bond Future                    | 2477.5800                     | 2.4776                  | 2508.1600              | 2.5082               | 1.234       | 0.0000        |
| 2025/08/14 | R033                | 05/11/2026 | 9.33 Put   | Bond Future                    | 2793.3500                     | 2.7934                  | 2756.3200              | 2.7563               | 1.326       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.30 Call | Bond Future                    | 3892.2700                     | 3.8923                  | 3941.2900              | 3.9413               | 1.259       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.30 Put  | Bond Future                    | 386.5800                      | 0.3866                  | 368.9200               | 0.3689               | 4.568       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.68 Call | Bond Future                    | 5742.2200                     | 5.7422                  | 5800.0400              | 5.8000               | 1.007       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.68 Put  | Bond Future                    | 155.0700                      | 0.1551                  | 146.2100               | 0.1462               | 5.714       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.50 Call | Bond Future                    | 4849.9000                     | 4.8499                  | 4904.1300              | 4.9041               | 1.118       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.50 Put  | Bond Future                    | 240.7600                      | 0.2408                  | 228.3100               | 0.2283               | 5.171       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.15 Call | Bond Future                    | 3210.6800                     | 3.2107                  | 3254.8800              | 3.2549               | 1.377       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 10.15 Put  | Bond Future                    | 544.3600                      | 0.5444                  | 521.8800               | 0.5219               | 4.130       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 9.77 Put   | Bond Future                    | 1219.3700                     | 1.2194                  | 1181.8900              | 1.1819               | 3.074       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 9.77 Call  | Bond Future                    | 1713.0700                     | 1.7131                  | 1742.2700              | 1.7423               | 1.705       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 11.00 Put  | Bond Future                    | 68.6700                       | 0.0687                  | 64.0500                | 0.0641               | 6.728       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 11.00 Call | Bond Future                    | 7359.9000                     | 7.3599                  | 7421.9600              | 7.4220               | 0.843       | 0.0000        |
| 2025/08/14 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 916.4100                      | 0.9164                  | 884.8000               | 0.8848               | 3.449       | 0.0000        |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/08/14 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 2218.3500                     | 2.2184                  | 2253.4200              | 2.2534               | 1.581       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 298.5500                      | 0.2986                  | 283.9300               | 0.2839               | 4.897       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 4413.3400                     | 4.4133                  | 4465.4000              | 4.4654               | 1.180       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 9535.5000                     | 9.5355                  | 9600.3900              | 9.6004               | 0.681       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 22.1900                       | 0.0222                  | 20.4000                | 0.0204               | 8.067       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 277.9600                      | 0.2780                  | 264.1000               | 0.2641               | 4.986       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 4557.9400                     | 4.5579                  | 4610.7600              | 4.6108               | 1.159       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 80.2100                       | 0.0802                  | 74.9700                | 0.0750               | 6.533       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 7055.2600                     | 7.0553                  | 7116.7000              | 7.1167               | 0.871       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 12298.9600                    | 12.2990                 | 12365.2500             | 12.3653              | 0.539       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 3.8200                        | 0.0038                  | 3.4300                 | 0.0034               | 10.209      | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 12104.9800                    | 12.1050                 | 12171.2200             | 12.1712              | 0.547       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 4.4600                        | 0.0045                  | 4.0200                 | 0.0040               | 9.865       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 9635.8400                     | 9.6358                  | 9700.8100              | 9.7008               | 0.674       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.45 Put  | Bond Future                    | 21.0300                       | 0.0210                  | 19.3200                | 0.0193               | 8.131       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.95 Put  | Bond Future                    | 78.1700                       | 0.0782                  | 73.0500                | 0.0731               | 6.550       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.95 Call | Bond Future                    | 7106.0200                     | 7.1060                  | 7167.5800              | 7.1676               | 0.866       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 635.8000                      | 0.6358                  | 610.8300               | 0.6108               | 3.927       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 2906.9100                     | 2.9069                  | 2948.6200              | 2.9486               | 1.435       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 198.2700                      | 0.1983                  | 187.5400               | 0.1875               | 5.412       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 5243.8300                     | 5.2438                  | 5299.7800              | 5.2998               | 1.067       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 10732.4500                    | 10.7325                 | 10798.1000             | 10.7981              | 0.612       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 11.7200                       | 0.0117                  | 10.6900                | 0.0107               | 8.788       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 |            | Bond Future                    | 9.6853                        | 96.8453                 | 9.6739                 | 96.9119              | 0.118       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.20 Call | Bond Future                    | 8374.9900                     | 8.3750                  | 8438.6800              | 8.4387               | 0.760       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/11/2025 | 11.20 Put  | Bond Future                    | 40.7200                       | 0.0407                  | 37.7300                | 0.0377               | 7.343       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 |            | Bond Future                    | 9.7778                        | 98.6454                 | 9.7659                 | 98.7132              | 0.121       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.79 Call | Bond Future                    | 6084.1500                     | 6.0842                  | 6136.8400              | 6.1368               | 0.866       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.79 Put  | Bond Future                    | 533.3100                      | 0.5333                  | 518.1700               | 0.5182               | 2.839       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.44 Put  | Bond Future                    | 874.1700                      | 0.8742                  | 852.3400               | 0.8523               | 2.497       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.44 Call | Bond Future                    | 4555.6800                     | 4.5557                  | 4601.6800              | 4.6017               | 1.010       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.94 Put  | Bond Future                    | 429.3000                      | 0.4293                  | 416.4900               | 0.4165               | 2.984       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.94 Call | Bond Future                    | 6765.6400                     | 6.7656                  | 6820.6600              | 6.8207               | 0.813       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 12.44 Call | Bond Future                    | 13734.1600                    | 13.7342                 | 13800.5500             | 13.8006              | 0.483       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 12.44 Put  | Bond Future                    | 29.7100                       | 0.0297                  | 28.2700                | 0.0283               | 4.847       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 11.17 Call | Bond Future                    | 7830.0800                     | 7.8301                  | 7888.0500              | 7.8881               | 0.740       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 11.17 Put  | Bond Future                    | 307.1500                      | 0.3072                  | 297.2900               | 0.2973               | 3.210       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.67 Call | Bond Future                    | 5548.6300                     | 5.5486                  | 5599.2400              | 5.5992               | 0.912       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.67 Put  | Bond Future                    | 632.9000                      | 0.6329                  | 615.6800               | 0.6157               | 2.721       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/08/14 | R035                | 05/02/2026 | 10.17 Put  | Bond Future                    | 1265.0400                     | 1.2650                  | 1236.8100              | 1.2368               | 2.232       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 10.17 Call | Bond Future                    | 3468.7700                     | 3.4688                  | 3508.3700              | 3.5084               | 1.142       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 11.00 Put  | Bond Future                    | 393.4900                      | 0.3935                  | 381.5100               | 0.3815               | 3.045       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/02/2026 | 11.00 Call | Bond Future                    | 7041.4500                     | 7.0415                  | 7097.3000              | 7.0973               | 0.793       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.66 Call | Bond Future                    | 5426.9300                     | 5.4269                  | 5473.8900              | 5.4739               | 0.865       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.66 Put  | Bond Future                    | 1180.3200                     | 1.1803                  | 1157.9900              | 1.1580               | 1.892       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.16 Call | Bond Future                    | 3553.2600                     | 3.5533                  | 3590.4700              | 3.5905               | 1.047       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.16 Put  | Bond Future                    | 1979.2200                     | 1.9792                  | 1947.1400              | 1.9471               | 1.621       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 9.66 Put   | Bond Future                    | 3231.4300                     | 3.2314                  | 3187.9700              | 3.1880               | 1.345       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 9.66 Call  | Bond Future                    | 2027.3300                     | 2.0273                  | 2053.1600              | 2.0532               | 1.274       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 |            | Bond Future                    | 9.8743                        | 95.9474                 | 9.8619                 | 96.0167              | 0.126       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 6242.3000                     | 6.2423                  | 6292.5200              | 6.2925               | 0.805       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 07/05/2026 | 10.86 Put  | Bond Future                    | 955.2000                      | 0.9552                  | 936.1300               | 0.9361               | 1.996       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/08/2026 |            | Bond Future                    | 9.9807                        | 97.7074                 | 9.9677                 | 97.7782              | 0.131       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/08/2026 | 11.06 Call | Bond Future                    | 6784.5000                     | 6.7845                  | 6835.6400              | 6.8356               | 0.754       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 06/08/2026 | 11.06 Put  | Bond Future                    | 1157.8500                     | 1.1579                  | 1138.1600              | 1.1382               | 1.701       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/11/2026 |            | Bond Future                    | 10.1076                       | 94.8971                 | 10.0939                | 94.9695              | 0.136       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/11/2026 | 10.03 Call | Bond Future                    | 3126.6700                     | 3.1267                  | 3159.1500              | 3.1592               | 1.039       | 0.0000        | 0.0000 |
| 2025/08/14 | R035                | 05/11/2026 | 10.03 Put  | Bond Future                    | 3538.1000                     | 3.5381                  | 3498.1500              | 3.4982               | 1.129       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 |            | Bond Future                    | 10.3218                       | 105.0493                | 10.3051                | 105.1680             | 0.162       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 11.24 Call | Bond Future                    | 6465.1600                     | 6.4652                  | 6567.6900              | 6.5677               | 1.586       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 11.24 Put  | Bond Future                    | 235.3200                      | 0.2353                  | 219.0800               | 0.2191               | 6.901       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 12.33 Call | Bond Future                    | 12955.7700                    | 12.9558                 | 13073.0900             | 13.0731              | 0.906       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 12.33 Put  | Bond Future                    | 13.5000                       | 0.0135                  | 12.0500                | 0.0121               | 10.741      | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 10.98 Put  | Bond Future                    | 434.3500                      | 0.4344                  | 408.1800               | 0.4082               | 6.025       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/11/2025 | 10.98 Call | Bond Future                    | 4956.2800                     | 4.9563                  | 5048.8800              | 5.0489               | 1.868       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/02/2026 |            | Bond Future                    | 10.4255                       | 107.0019                | 10.4081                | 107.1228             | 0.167       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/02/2026 | 11.44 Call | Bond Future                    | 7389.5000                     | 7.3895                  | 7485.4600              | 7.4855               | 1.299       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/02/2026 | 11.44 Put  | Bond Future                    | 672.8500                      | 0.6729                  | 647.8900               | 0.6479               | 3.710       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 07/05/2026 |            | Bond Future                    | 10.5384                       | 103.4750                | 10.5203                | 103.5984             | 0.172       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 07/05/2026 | 11.40 Call | Bond Future                    | 6937.1300                     | 6.9371                  | 7025.8200              | 7.0258               | 1.278       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 07/05/2026 | 11.40 Put  | Bond Future                    | 1311.3200                     | 1.3113                  | 1276.6400              | 1.2766               | 2.645       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/08/2026 |            | Bond Future                    | 10.6594                       | 105.3720                | 10.6405                | 105.4979             | 0.177       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/08/2026 | 11.77 Call | Bond Future                    | 8473.2100                     | 8.4732                  | 8566.1600              | 8.5662               | 1.097       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 06/08/2026 | 11.77 Put  | Bond Future                    | 1458.0900                     | 1.4581                  | 1425.1600              | 1.4252               | 2.258       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/11/2026 |            | Bond Future                    | 10.7958                       | 101.7119                | 10.7761                | 101.8404             | 0.183       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/11/2026 | 10.72 Call | Bond Future                    | 3872.6200                     | 3.8726                  | 3932.7200              | 3.9327               | 1.552       | 0.0000        | 0.0000 |
| 2025/08/14 | R038                | 05/11/2026 | 10.72 Put  | Bond Future                    | 4366.6200                     | 4.3666                  | 4298.2800              | 4.2983               | 1.565       | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/08/14 | R053             | 06/11/2025 |             | Bond Future                 | 10.8507                    | 108.0551              | 10.8496              | 108.0653          | 0.010        | 0.0000      |
| 2025/08/14 | R053             | 06/11/2025 | 11.76 Call  | Bond Future                 | 8153.2900                  | 8.1533                | 8155.8700            | 8.1559            | 0.032        | 0.0000      |
| 2025/08/14 | R053             | 06/11/2025 | 11.76 Put   | Bond Future                 | 312.4700                   | 0.3125                | 304.8100             | 0.3048            | 2.451        | 0.0000      |
| 2025/08/14 | R053             | 05/02/2026 |             | Bond Future                 | 10.9474                    | 110.0636              | 10.9462              | 110.0740          | 0.011        | 0.0000      |
| 2025/08/14 | R053             | 05/02/2026 | 11.49 Call  | Bond Future                 | 6518.0500                  | 6.5181                | 6516.3100            | 6.5163            | 0.027        | 0.0000      |
| 2025/08/14 | R053             | 05/02/2026 | 11.49 Put   | Bond Future                 | 1788.2300                  | 1.7882                | 1776.0500            | 1.7761            | 0.681        | 0.0000      |
| 2025/08/14 | R053             | 07/05/2026 |             | Bond Future                 | 11.0506                    | 106.2157              | 11.0494              | 106.2265          | 0.011        | 0.0000      |
| 2025/08/14 | R053             | 07/05/2026 | 11.69 Call  | Bond Future                 | 7660.4300                  | 7.6604                | 7660.7400            | 7.6607            | 0.004        | 0.0000      |
| 2025/08/14 | R053             | 07/05/2026 | 11.69 Put   | Bond Future                 | 2219.8900                  | 2.2199                | 2209.4000            | 2.2094            | 0.473        | 0.0000      |
| 2025/08/14 | R053             | 06/08/2026 |             | Bond Future                 | 11.1598                    | 108.1627              | 11.1585              | 108.1741          | 0.012        | 0.0000      |
| 2025/08/14 | R053             | 06/08/2026 | 12.28 Call  | Bond Future                 | 11168.1600                 | 11.1682               | 11170.6400           | 11.1706           | 0.022        | 0.0000      |
| 2025/08/14 | R053             | 06/08/2026 | 12.28 Put   | Bond Future                 | 2116.7000                  | 2.1167                | 2107.8700            | 2.1079            | 0.417        | 0.0000      |
| 2025/08/14 | R053             | 05/11/2026 |             | Bond Future                 | 11.2799                    | 104.1725              | 11.2785              | 104.1843          | 0.012        | 0.0000      |
| 2025/08/14 | R053             | 05/11/2026 | 11.21 Call  | Bond Future                 | 5368.8500                  | 5.3689                | 5368.6100            | 5.3686            | 0.004        | 0.0000      |
| 2025/08/14 | R053             | 05/11/2026 | 11.21 Put   | Bond Future                 | 5972.1000                  | 5.9721                | 5960.0000            | 5.9600            | 0.203        | 0.0000      |
| 2025/08/14 | R186             | 06/11/2025 |             | Bond Future                 | 7.6539                     | 107.0583              | 7.6531               | 107.0591          | 0.010        | 0.0000      |
| 2025/08/14 | R186             | 06/11/2025 | 8.13 Call   | Bond Future                 | 521.1900                   | 0.5212                | 521.5900             | 0.5216            | 0.077        | 0.0000      |
| 2025/08/14 | R186             | 06/11/2025 | 8.13 Put    | Bond Future                 | 13.8200                    | 0.0138                | 13.4300              | 0.0134            | 2.822        | 0.0000      |
| 2025/08/14 | R186             | 05/02/2026 |             | Bond Future                 | 7.6941                     | 103.7435              | 7.6932               | 103.7443          | 0.012        | 0.0000      |
| 2025/08/14 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 614.8200                   | 0.6148                | 615.5100             | 0.6155            | 0.112        | 0.0000      |
| 2025/08/14 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 3.6600                     | 0.0037                | 3.5800               | 0.0036            | 2.186        | 0.0000      |
| 2025/08/14 | R186             | 07/05/2026 |             | Bond Future                 | 7.8261                     | 105.6417              | 7.8244               | 105.6427          | 0.022        | 0.0000      |
| 2025/08/14 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 511.6800                   | 0.5117                | 512.6900             | 0.5127            | 0.197        | 0.0000      |
| 2025/08/14 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/08/14 | R186             | 06/08/2026 |             | Bond Future                 | 8.1078                     | 102.2739              | 8.1042               | 102.2752          | 0.045        | 0.0000      |
| 2025/08/14 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 238.6100                   | 0.2386                | 239.3100             | 0.2393            | 0.293        | 0.0000      |
| 2025/08/14 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 74.0000                    | 0.0740                | 73.4100              | 0.0734            | 0.797        | 0.0000      |
| 2025/08/14 | R186             | 05/11/2026 |             | Bond Future                 | 10.3469                    | 104.0408              | 10.3324              | 104.0425          | 0.141        | 0.0000      |
| 2025/08/14 | R186             | 05/11/2026 | 8.12 Call   | Bond Future                 | 64.1100                    | 0.0641                | 64.4100              | 0.0644            | 0.468        | 0.0000      |
| 2025/08/14 | R186             | 05/11/2026 | 8.12 Put    | Bond Future                 | 322.0100                   | 0.3220                | 320.6300             | 0.3206            | 0.429        | 0.0000      |
| 2025/08/14 | R202             | 06/11/2025 |             | Bond Future                 | 276.2577                   | 276.2577              | 276.5477             | 276.5477          | 0.105        | 0.0000      |
| 2025/08/14 | R202             | 06/11/2025 | 275.64 Call | Bond Future                 | 617.6600                   | 0.6177                | 907.6500             | 0.9077            | 46.950       | 0.0000      |
| 2025/08/14 | R202             | 06/11/2025 | 275.64 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/08/14 | R202             | 05/02/2026 |             | Bond Future                 | 276.1234                   | 276.1234              | 276.4181             | 276.4181          | 0.107        | 0.0000      |
| 2025/08/14 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/08/14 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 1696.6000                  | 1.6966                | 1401.9200            | 1.4019            | 17.369       | 0.0000      |
| 2025/08/14 | R202             | 07/05/2026 |             | Bond Future                 | 281.2418                   | 281.2418              | 281.5426             | 281.5426          | 0.107        | 0.0000      |
| 2025/08/14 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 | 3691.8100                  | 3.6918                | 3992.5600            | 3.9926            | 8.146        | 0.0000      |

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|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R202                | 06/08/2026 |             | Bond Future                    | 281.0410                      | 281.0410                | 281.3459               | 0.108                | 0.0000      | 0.0000        |
| 2025/08/14 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 2180.9700                     | 2.1810                  | 2485.8700              | 2.4859               | 13.980      | 0.0000        |
| 2025/08/14 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R202                | 05/11/2026 |             | Bond Future                    | 285.9702                      | 285.9702                | 286.2816               | 0.109                | 0.0000      | 0.0000        |
| 2025/08/14 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 5510.2100                     | 5.5102                  | 5821.6100              | 5.8216               | 5.651       | 0.0000        |
| 2025/08/14 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R209                | 06/11/2025 |             | Bond Future                    | 9.9779                        | 76.9381                 | 9.9666                 | 76.9987              | 0.114       | 0.0000        |
| 2025/08/14 | R209                | 06/11/2025 | 11.27 Call  | Bond Future                    | 6591.7200                     | 6.5917                  | 6647.2000              | 6.6472               | 0.842       | 0.0000        |
| 2025/08/14 | R209                | 06/11/2025 | 11.27 Put   | Bond Future                    | 82.8500                       | 0.0829                  | 77.6900                | 0.0777               | 6.228       | 0.0000        |
| 2025/08/14 | R209                | 05/02/2026 |             | Bond Future                    | 10.0665                       | 78.3682                 | 10.0547                | 78.4299              | 0.117       | 0.0000        |
| 2025/08/14 | R209                | 05/02/2026 | 10.93 Call  | Bond Future                    | 4978.2800                     | 4.9783                  | 5023.6400              | 5.0236               | 0.911       | 0.0000        |
| 2025/08/14 | R209                | 05/02/2026 | 10.93 Put   | Bond Future                    | 621.9500                      | 0.6220                  | 605.5800               | 0.6056               | 2.632       | 0.0000        |
| 2025/08/14 | R209                | 07/05/2026 |             | Bond Future                    | 10.1633                       | 76.6509                 | 10.1510                | 76.7139              | 0.121       | 0.0000        |
| 2025/08/14 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 5455.8700                     | 5.4559                  | 5500.3000              | 5.5003               | 0.814       | 0.0000        |
| 2025/08/14 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 974.8700                      | 0.9749                  | 956.2900               | 0.9563               | 1.906       | 0.0000        |
| 2025/08/14 | R209                | 06/08/2026 |             | Bond Future                    | 10.2677                       | 78.0567                 | 10.2549                | 78.1210              | 0.124       | 0.0000        |
| 2025/08/14 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 6447.9600                     | 6.4480                  | 6494.8100              | 6.4948               | 0.727       | 0.0000        |
| 2025/08/14 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 1057.8100                     | 1.0578                  | 1040.3000              | 1.0403               | 1.655       | 0.0000        |
| 2025/08/14 | R209                | 05/11/2026 |             | Bond Future                    | 10.3868                       | 76.2567                 | 10.3735                | 76.3225              | 0.128       | 0.0000        |
| 2025/08/14 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 2988.3800                     | 2.9884                  | 3018.1400              | 3.0181               | 0.996       | 0.0000        |
| 2025/08/14 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 3318.7200                     | 3.3187                  | 3282.6900              | 3.2827               | 1.086       | 0.0000        |
| 2025/08/14 | R210                | 06/11/2025 |             | Bond Future                    | 252.6565                      | 252.6565                | 252.9674               | 252.9674             | 0.123       | 0.0000        |
| 2025/08/14 | R210                | 06/11/2025 | 252.14 Call | Bond Future                    | 516.4800                      | 0.5165                  | 827.4400               | 0.8274               | 60.208      | 0.0000        |
| 2025/08/14 | R210                | 06/11/2025 | 252.14 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R210                | 05/02/2026 |             | Bond Future                    | 257.4134                      | 257.4134                | 257.7302               | 257.7302             | 0.123       | 0.0000        |
| 2025/08/14 | R210                | 05/02/2026 | 253.10 Call | Bond Future                    | 4313.4300                     | 4.3134                  | 4630.2100              | 4.6302               | 7.344       | 0.0000        |
| 2025/08/14 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R210                | 07/05/2026 |             | Bond Future                    | 258.7054                      | 258.7054                | 259.0277               | 259.0277             | 0.125       | 0.0000        |
| 2025/08/14 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 3305.3700                     | 3.3054                  | 3627.6800              | 3.6277               | 9.751       | 0.0000        |
| 2025/08/14 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R210                | 06/08/2026 |             | Bond Future                    | 263.5132                      | 263.5132                | 263.8421               | 263.8421             | 0.125       | 0.0000        |
| 2025/08/14 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 3673.1600                     | 3.6732                  | 4002.0900              | 4.0021               | 8.955       | 0.0000        |
| 2025/08/14 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2025/08/14 | R210                | 05/11/2026 |             | Bond Future                    | 264.6015                      | 264.6015                | 264.9352               | 264.9352             | 0.126       | 0.0000        |
| 2025/08/14 | R210                | 05/11/2026 | 253.33 Call | Bond Future                    | 11271.4700                    | 11.2715                 | 11605.1500             | 11.6052              | 2.960       | 0.0000        |
| 2025/08/14 | R210                | 05/11/2026 | 253.33 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/08/14 | R213             | 06/11/2025 |            | Bond Future                 | 8.4943                     | 95.1015               | 8.4884               | 95.1256           | 0.070        | 0.0000      |
| 2025/08/14 | R213             | 06/11/2025 | 10.05 Call | Bond Future                 | 6046.8800                  | 6.0469                | 6069.9500            | 6.0700            | 0.382        | 0.0000      |
| 2025/08/14 | R213             | 06/11/2025 | 10.05 Put  | Bond Future                 | 14.9600                    | 0.0150                | 14.0100              | 0.0140            | 6.350        | 0.0000      |
| 2025/08/14 | R213             | 05/02/2026 |            | Bond Future                 | 8.5567                     | 96.8692               | 8.5504               | 96.8936           | 0.074        | 0.0000      |
| 2025/08/14 | R213             | 05/02/2026 | 9.89 Call  | Bond Future                 | 5170.1800                  | 5.1702                | 5190.5400            | 5.1905            | 0.394        | 0.0000      |
| 2025/08/14 | R213             | 05/02/2026 | 9.89 Put   | Bond Future                 | 171.1800                   | 0.1712                | 167.1200             | 0.1671            | 2.372        | 0.0000      |
| 2025/08/14 | R213             | 07/05/2026 |            | Bond Future                 | 8.6251                     | 95.0903               | 8.6184               | 95.1154           | 0.078        | 0.0000      |
| 2025/08/14 | R213             | 07/05/2026 | 9.80 Call  | Bond Future                 | 4666.8800                  | 4.6669                | 4685.6200            | 4.6856            | 0.402        | 0.0000      |
| 2025/08/14 | R213             | 07/05/2026 | 9.80 Put   | Bond Future                 | 421.3500                   | 0.4214                | 415.0000             | 0.4150            | 1.507        | 0.0000      |
| 2025/08/14 | R213             | 06/08/2026 |            | Bond Future                 | 8.7050                     | 96.8350               | 8.6977               | 96.8608           | 0.083        | 0.0000      |
| 2025/08/14 | R213             | 06/08/2026 | 9.69 Call  | Bond Future                 | 4101.6200                  | 4.1016                | 4119.3500            | 4.1194            | 0.432        | 0.0000      |
| 2025/08/14 | R213             | 06/08/2026 | 9.69 Put   | Bond Future                 | 682.7400                   | 0.6827                | 674.6900             | 0.6747            | 1.179        | 0.0000      |
| 2025/08/14 | R213             | 05/11/2026 |            | Bond Future                 | 8.8173                     | 94.9615               | 8.8094               | 94.9881           | 0.089        | 0.0000      |
| 2025/08/14 | R213             | 05/11/2026 | 8.75 Call  | Bond Future                 | 1797.9400                  | 1.7979                | 1808.9000            | 1.8089            | 0.610        | 0.0000      |
| 2025/08/14 | R213             | 05/11/2026 | 8.75 Put   | Bond Future                 | 2025.7900                  | 2.0258                | 2010.1700            | 2.0102            | 0.771        | 0.0000      |
| 2025/08/14 | R214             | 06/11/2025 |            | Bond Future                 | 10.6342                    | 70.3611               | 10.6280              | 70.3967           | 0.058        | 0.0000      |
| 2025/08/14 | R214             | 06/11/2025 | 11.64 Call | Bond Future                 | 5608.1500                  | 5.6082                | 5636.6400            | 5.6366            | 0.508        | 0.0000      |
| 2025/08/14 | R214             | 06/11/2025 | 11.64 Put  | Bond Future                 | 179.3500                   | 0.1794                | 172.2500             | 0.1723            | 3.959        | 0.0000      |
| 2025/08/14 | R214             | 05/02/2026 |            | Bond Future                 | 10.7309                    | 71.6690               | 10.7245              | 71.7052           | 0.060        | 0.0000      |
| 2025/08/14 | R214             | 05/02/2026 | 11.26 Call | Bond Future                 | 3951.7700                  | 3.9518                | 3972.1800            | 3.9722            | 0.516        | 0.0000      |
| 2025/08/14 | R214             | 05/02/2026 | 11.26 Put  | Bond Future                 | 1057.9300                  | 1.0579                | 1042.1000            | 1.0421            | 1.496        | 0.0000      |
| 2025/08/14 | R214             | 07/05/2026 |            | Bond Future                 | 10.8295                    | 69.6823               | 10.8228              | 69.7194           | 0.062        | 0.0000      |
| 2025/08/14 | R214             | 07/05/2026 | 11.53 Call | Bond Future                 | 5050.6700                  | 5.0507                | 5072.9200            | 5.0729            | 0.441        | 0.0000      |
| 2025/08/14 | R214             | 07/05/2026 | 11.53 Put  | Bond Future                 | 1311.7900                  | 1.3118                | 1296.9500            | 1.2970            | 1.131        | 0.0000      |
| 2025/08/14 | R214             | 06/08/2026 |            | Bond Future                 | 10.9355                    | 70.9606               | 10.9286              | 70.9985           | 0.063        | 0.0000      |
| 2025/08/14 | R214             | 06/08/2026 | 11.97 Call | Bond Future                 | 6596.4200                  | 6.5964                | 6621.6900            | 6.6217            | 0.383        | 0.0000      |
| 2025/08/14 | R214             | 06/08/2026 | 11.97 Put  | Bond Future                 | 1261.6500                  | 1.2617                | 1248.9900            | 1.2490            | 1.003        | 0.0000      |
| 2025/08/14 | R214             | 05/11/2026 |            | Bond Future                 | 11.0550                    | 68.8919               | 11.0478              | 68.9307           | 0.065        | 0.0000      |
| 2025/08/14 | R214             | 05/11/2026 | 10.97 Call | Bond Future                 | 3250.6600                  | 3.2507                | 3266.4200            | 3.2664            | 0.485        | 0.0000      |
| 2025/08/14 | R214             | 05/11/2026 | 10.97 Put  | Bond Future                 | 3709.8800                  | 3.7099                | 3686.7900            | 3.6868            | 0.622        | 0.0000      |
| 2025/08/14 | R248             | 06/11/2025 |            | Bond Future                 | 10.9341                    | 83.5968               | 10.9330              | 83.6048           | 0.010        | 0.0000      |
| 2025/08/14 | R248             | 06/11/2025 | 11.74 Call | Bond Future                 | 5685.6200                  | 5.6856                | 5686.3600            | 5.6864            | 0.013        | 0.0000      |
| 2025/08/14 | R248             | 06/11/2025 | 11.74 Put  | Bond Future                 | 331.0500                   | 0.3311                | 323.8400             | 0.3238            | 2.178        | 0.0000      |
| 2025/08/14 | R248             | 05/02/2026 |            | Bond Future                 | 11.0365                    | 85.1506               | 11.0354              | 85.1587           | 0.011        | 0.0000      |
| 2025/08/14 | R248             | 05/02/2026 | 11.46 Call | Bond Future                 | 4380.6200                  | 4.3806                | 4378.9900            | 4.3790            | 0.037        | 0.0000      |
| 2025/08/14 | R248             | 05/02/2026 | 11.46 Put  | Bond Future                 | 1537.5200                  | 1.5375                | 1527.8000            | 1.5278            | 0.632        | 0.0000      |
| 2025/08/14 | R248             | 07/05/2026 |            | Bond Future                 | 11.1404                    | 82.2690               | 11.1392              | 82.2774           | 0.011        | 0.0000      |
| 2025/08/14 | R248             | 07/05/2026 | 11.72 Call | Bond Future                 | 5576.4100                  | 5.5764                | 5576.5600            | 5.5766            | 0.003        | 0.0000      |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |           | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/08/14 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 1787.6900                     | 1.7877                  | 1779.4700 | 1.7795                 | 0.460                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 06/08/2026 |            | Bond Future                    | 11.2519                       | 83.7778                 | 11.2506   | 83.7866                | 0.012                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 06/08/2026 | 12.37 Call | Bond Future                    | 8434.2200                     | 8.4342                  | 8436.4700 | 8.4365                 | 0.027                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 06/08/2026 | 12.37 Put  | Bond Future                    | 1505.5900                     | 1.5056                  | 1499.0800 | 1.4991                 | 0.432                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 05/11/2026 |            | Bond Future                    | 11.3761                       | 80.7892                 | 11.3746   | 80.7985                | 0.012                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 05/11/2026 | 11.31 Call | Bond Future                    | 4103.4300                     | 4.1034                  | 4103.3600 | 4.1034                 | 0.002                | 0.0000      | 0.0000        |
| 2025/08/14 | R248                | 05/11/2026 | 11.31 Put  | Bond Future                    | 4538.9700                     | 4.5390                  | 4529.6500 | 4.5297                 | 0.205                | 0.0000      | 0.0000        |
| 2025/08/14 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/08/14 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/08/14 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/08/14 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| Total      |                     |            |            |                                |                               |                         |           |                        |                      |             |               |

