



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2025 TO 22/10/2025

| 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 Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|------------|
| 2025/10/22 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 2029                | 06/11/2025 | 139.79 Call | Bond Future                    | 1775.1300                     | 1.7751                  | 1861.1500              | 1.8612               | 4.846       | 0.0000     |
| 2025/10/22 | 2029                | 06/11/2025 | 139.79 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000     |
| 2025/10/22 | 2029                | 06/11/2025 |             | Bond Future                    | 141.5651                      | 141.5651                | 141.6512               | 141.6512             | 0.061       | 0.0000     |
| 2025/10/22 | 2029                | 05/02/2026 |             | Bond Future                    | 144.1668                      | 144.1668                | 144.2548               | 144.2548             | 0.061       | 0.0000     |
| 2025/10/22 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 4056.7800                     | 4.0568                  | 4144.8400              | 4.1448               | 2.171       | 0.0000     |
| 2025/10/22 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000     |

Open Interest

|       |
|-------|
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 3,026 |
| 1,470 |
| 0     |
| 0     |

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/10/22 | 2029             | 07/05/2026 |             | Bond Future                 | 145.3987                   | 145.3987             | 145.4896            | 145.4896          | 0.062       | 0.0000     |
| 2025/10/22 | 2029             | 07/05/2026 | 141.82 Call | Bond Future                 | 3578.7400                  | 3.5787               | 3669.6000           | 3.6696            | 2.539       | 0.0000     |
| 2025/10/22 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2029             | 06/08/2026 |             | Bond Future                 | 148.0843                   | 148.0843             | 148.1781            | 148.1781          | 0.063       | 0.0000     |
| 2025/10/22 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 3984.3400                  | 3.9843               | 4078.0600           | 4.0781            | 2.352       | 0.0000     |
| 2025/10/22 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2029             | 05/11/2026 |             | Bond Future                 | 149.2373                   | 149.2373             | 149.3346            | 149.3346          | 0.065       | 0.0000     |
| 2025/10/22 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 1677.3000                  | 1.6773               | 1774.5500           | 1.7746            | 5.798       | 0.0000     |
| 2025/10/22 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 8.72 Put    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 8.72 Call   | Bond Future                 | 3691.9400                  | 3.6919               | 3549.8900           | 3.5499            | 3.848       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 9.22 Put    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 9.22 Call   | Bond Future                 | 5382.4600                  | 5.3825               | 5240.4100           | 5.2404            | 2.639       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 10.08 Call  | Bond Future                 | 8206.8100                  | 8.2068               | 8064.7600           | 8.0648            | 1.731       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 10.08 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 |             | Bond Future                 | 7.6641                     | 103.4126             | 7.7038              | 103.2706          | 0.519       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 9.54 Call   | Bond Future                 | 6445.5300                  | 6.4455               | 6303.4800           | 6.3035            | 2.204       | 0.0000     |
| 2025/10/22 | 2030             | 06/11/2025 | 9.54 Put    | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2030             | 05/02/2026 |             | Bond Future                 | 7.6846                     | 101.2796             | 7.7272              | 101.1352          | 0.554       | 0.0000     |
| 2025/10/22 | 2030             | 05/02/2026 | 9.49 Call   | Bond Future                 | 5900.7500                  | 5.9008               | 5756.4100           | 5.7564            | 2.446       | 0.0000     |
| 2025/10/22 | 2030             | 05/02/2026 | 9.49 Put    | Bond Future                 | 0.0200                     | 0.0000               | 0.0300              | 0.0000            | 50.000      | 0.0000     |
| 2025/10/22 | 2030             | 07/05/2026 |             | Bond Future                 | 7.7060                     | 103.1489             | 7.7520              | 103.0019          | 0.596       | 0.0000     |
| 2025/10/22 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future                 | 5224.8700                  | 5.2249               | 5078.6400           | 5.0786            | 2.799       | 0.0000     |
| 2025/10/22 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future                 | 3.4500                     | 0.0035               | 4.2000              | 0.0042            | 21.739      | 0.0000     |
| 2025/10/22 | 2030             | 06/08/2026 |             | Bond Future                 | 7.7447                     | 101.0198             | 7.7943              | 100.8709          | 0.640       | 0.0000     |
| 2025/10/22 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 4348.2200                  | 4.3482               | 4204.3700           | 4.2044            | 3.308       | 0.0000     |
| 2025/10/22 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 32.1700                    | 0.0322               | 37.1600             | 0.0372            | 15.511      | 0.0000     |
| 2025/10/22 | 2030             | 05/11/2026 |             | Bond Future                 | 7.7876                     | 102.7938             | 7.8411              | 102.6432          | 0.687       | 0.0000     |
| 2025/10/22 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 2137.3600                  | 2.1374               | 2027.1100           | 2.0271            | 5.158       | 0.0000     |
| 2025/10/22 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 459.0000                   | 0.4590               | 499.3100            | 0.4993            | 8.782       | 0.0000     |
| 2025/10/22 | 2031             | 06/11/2025 |             | Bond Future                 | 112.6627                   | 112.6627             | 112.7301            | 112.7301          | 0.060       | 0.0000     |
| 2025/10/22 | 2031             | 06/11/2025 | 109.69 Call | Bond Future                 | 2972.6700                  | 2.9727               | 3040.0500           | 3.0401            | 2.267       | 0.0000     |
| 2025/10/22 | 2031             | 06/11/2025 | 109.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/10/22 | 2031             | 05/02/2026 |             | Bond Future                 | 112.3426                   | 112.3426             | 112.4123            | 112.4123          | 0.062       | 0.0000     |
| 2025/10/22 | 2031             | 05/02/2026 | 111.76 Call | Bond Future                 | 869.3100                   | 0.8693               | 914.6600            | 0.9147            | 5.217       | 0.0000     |
| 2025/10/22 | 2031             | 05/02/2026 | 111.76 Put  | Bond Future                 | 286.7000                   | 0.2867               | 262.3200            | 0.2623            | 8.504       | 0.0000     |
| 2025/10/22 | 2031             | 07/05/2026 |             | Bond Future                 | 114.4430                   | 114.4430             | 114.5141            | 114.5141          | 0.062       | 0.0000     |
| 2025/10/22 | 2031             | 07/05/2026 | 113.84 Call | Bond Future                 | 1024.3600                  | 1.0244               | 1068.8800           | 1.0689            | 4.346       | 0.0000     |

---

|         |
|---------|
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 300     |
| 0       |
| 300     |
| 0       |
| 300     |
| 108,242 |
| 0       |
| 0       |
| 80,773  |
| 0       |
| 0       |
| 5,220   |
| 0       |
| 0       |
| 338     |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 852     |
| 0       |
| 0       |
| 910     |
| 0       |
| 0       |
| 0       |
| 0       |

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2025/10/22 | 2031             | 07/05/2026 | 113.84 Put  |                       | Bond Future         | 421.3900                   | 0.4214         | 394.8200     | 0.3948              | 6.305             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 06/08/2026 |             |                       | Bond Future         | 114.1277                   | 114.1277       | 114.2022     | 114.2022            | 0.065             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 06/08/2026 | 113.81 Call |                       | Bond Future         | 957.9200                   | 0.9579         | 999.3900     | 0.9994              | 4.329             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 06/08/2026 | 113.81 Put  |                       | Bond Future         | 640.2200                   | 0.6402         | 607.1800     | 0.6072              | 5.161             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 05/11/2026 |             |                       | Bond Future         | 116.1591                   | 116.1591       | 116.2359     | 116.2359            | 0.066             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 05/11/2026 | 111.49 Call |                       | Bond Future         | 4678.3500                  | 4.6784         | 4754.1800    | 4.7542              | 1.621             | 0.0000      | 0.0000     |
| 2025/10/22 | 2031             | 05/11/2026 | 111.49 Put  |                       | Bond Future         | 9.2700                     | 0.0093         | 8.2800       | 0.0083              | 10.680            | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 9.40 Put    |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 9.40 Call   |                       | Bond Future         | 5383.9100                  | 5.3839         | 5096.6400    | 5.0966              | 5.336             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 9.90 Put    |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 9.90 Call   |                       | Bond Future         | 7629.7000                  | 7.6297         | 7342.4300    | 7.3424              | 3.765             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 10.89 Call  |                       | Bond Future         | 11882.1300                 | 11.8821        | 11594.8600   | 11.5949             | 2.418             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 10.89 Put   |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 |             |                       | Bond Future         | 8.2595                     | 100.8907       | 8.3184       | 100.6034            | 0.713             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 10.42 Call  |                       | Bond Future         | 9894.7500                  | 9.8948         | 9607.4800    | 9.6075              | 2.903             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/11/2025 | 10.42 Put   |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/02/2026 |             |                       | Bond Future         | 8.3088                     | 102.7198       | 8.3707       | 102.4277            | 0.745             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/02/2026 | 10.16 Call  |                       | Bond Future         | 8289.6000                  | 8.2896         | 7997.5700    | 7.9976              | 3.523             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/02/2026 | 10.16 Put   |                       | Bond Future         | 0.2400                     | 0.0002         | 0.3400       | 0.0003              | 41.667            | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 07/05/2026 |             |                       | Bond Future         | 8.3541                     | 100.4556       | 8.4194       | 100.1581            | 0.782             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 07/05/2026 | 10.14 Call  |                       | Bond Future         | 7761.4800                  | 7.7615         | 7466.5000    | 7.4665              | 3.801             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 07/05/2026 | 10.14 Put   |                       | Bond Future         | 9.3500                     | 0.0094         | 11.8800      | 0.0119              | 27.059            | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/08/2026 |             |                       | Bond Future         | 8.4125                     | 102.2865       | 8.4813       | 101.9843            | 0.818             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/08/2026 | 10.12 Call  |                       | Bond Future         | 7215.2600                  | 7.2153         | 6922.3200    | 6.9223              | 4.060             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 06/08/2026 | 10.12 Put   |                       | Bond Future         | 46.2100                    | 0.0462         | 55.4400      | 0.0554              | 19.974            | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/11/2026 |             |                       | Bond Future         | 8.4825                     | 99.9256        | 8.5551       | 99.6189             | 0.856             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/11/2026 | 9.16 Call   |                       | Bond Future         | 3544.5300                  | 3.5445         | 3318.5400    | 3.3185              | 6.376             | 0.0000      | 0.0000     |
| 2025/10/22 | 2032             | 05/11/2026 | 9.16 Put    |                       | Bond Future         | 729.5200                   | 0.7295         | 810.1600     | 0.8102              | 11.054            | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 06/11/2025 |             |                       | Bond Future         | 135.4089                   | 135.4089       | 135.4951     | 135.4951            | 0.064             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 06/11/2025 | 133.14 Call |                       | Bond Future         | 2268.9400                  | 2.2689         | 2355.1200    | 2.3551              | 3.798             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 06/11/2025 | 133.14 Put  |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 05/02/2026 |             |                       | Bond Future         | 137.8975                   | 137.8975       | 137.9856     | 137.9856            | 0.064             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 05/02/2026 | 132.88 Call |                       | Bond Future         | 5017.4600                  | 5.0175         | 5105.6300    | 5.1056              | 1.757             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 05/02/2026 | 132.88 Put  |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 07/05/2026 |             |                       | Bond Future         | 138.9101                   | 138.9101       | 139.0007     | 139.0007            | 0.065             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 07/05/2026 | 135.16 Call |                       | Bond Future         | 3750.0600                  | 3.7501         | 3840.7100    | 3.8407              | 2.417             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 07/05/2026 | 135.16 Put  |                       | Bond Future         | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | 2033             | 06/08/2026 |             |                       | Bond Future         | 141.4759                   | 141.4759       | 141.5693     | 141.5693            | 0.066             | 0.0000      | 0.0000     |

---

|         |
|---------|
| 0       |
| 680     |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 300     |
| 0       |
| 300     |
| 0       |
| 300     |
| 60,367  |
| 0       |
| 0       |
| 109,353 |
| 0       |
| 0       |
| 5,163   |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 18,778  |
| 0       |
| 0       |
| 1,468   |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |

| 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 |        |
|------------|------------------|------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/10/22 | 2033             | 06/08/2026 | 134.25     | Call    | Bond Future                 | 7225.8700                  | 7.2259               | 7319.2500           | 7.3193            | 1.292       | 0.0000     | 0.0000 |
| 2025/10/22 | 2033             | 06/08/2026 | 134.25     | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2033             | 05/11/2026 |            |         | Bond Future                 | 142.4072                   | 142.4072             | 142.5042            | 142.5042          | 0.068       | 0.0000     | 0.0000 |
| 2025/10/22 | 2033             | 05/11/2026 | 137.26     | Call    | Bond Future                 | 5147.1500                  | 5.1472               | 5244.2200           | 5.2442            | 1.886       | 0.0000     | 0.0000 |
| 2025/10/22 | 2033             | 05/11/2026 | 137.26     | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 10.50      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 10.50      | Call    | Bond Future                 | 6560.3700                  | 6.5604               | 6411.9300           | 6.4119            | 2.263       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 11.00      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 11.00      | Call    | Bond Future                 | 9447.8500                  | 9.4479               | 9299.4100           | 9.2994            | 1.571       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 12.16      | Call    | Bond Future                 | 15653.0800                 | 15.6531              | 15504.6400          | 15.5046           | 0.948       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 12.16      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 |            |         | Bond Future                 | 9.4443                     | 95.9069              | 9.4670              | 95.7584           | 0.241       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 11.63      | Call    | Bond Future                 | 12900.1800                 | 12.9002              | 12751.7400          | 12.7517           | 1.151       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 06/11/2025 | 11.63      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 |            |         | Bond Future                 | 9.5184                     | 93.3873              | 9.5420              | 93.2364           | 0.248       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.20      | Call    | Bond Future                 | 9976.0500                  | 9.9761               | 9825.3600           | 9.8254            | 1.511       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.20      | Put     | Bond Future                 | 2.4500                     | 0.0025               | 2.6700              | 0.0027            | 8.980       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 12.27      | Call    | Bond Future                 | 15566.0400                 | 15.5660              | 15415.1300          | 15.4151           | 0.969       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 12.27      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.90      | Put     | Bond Future                 | 10.9900                    | 0.0110               | 11.9400             | 0.0119            | 8.644       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.90      | Call    | Bond Future                 | 8316.4400                  | 8.3164               | 8166.4800           | 8.1665            | 1.803       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.86      | Call    | Bond Future                 | 13486.9900                 | 13.4870              | 13336.0900          | 13.3361           | 1.119       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.86      | Put     | Bond Future                 | 0.0500                     | 0.0001               | 0.0600              | 0.0001            | 20.000      | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.36      | Call    | Bond Future                 | 10845.8100                 | 10.8458              | 10695.0000          | 10.6950           | 1.390       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.36      | Put     | Bond Future                 | 1.0300                     | 0.0010               | 1.1300              | 0.0011            | 9.709       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.65      | Put     | Bond Future                 | 35.0200                    | 0.0350               | 37.8800             | 0.0379            | 8.167       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.65      | Call    | Bond Future                 | 6914.9100                  | 6.9149               | 6766.8600           | 6.7669            | 2.141       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 12.73      | Call    | Bond Future                 | 17809.1700                 | 17.8092              | 17658.2600          | 17.6583           | 0.847       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 12.73      | Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.40      | Put     | Bond Future                 | 0.8300                     | 0.0008               | 0.9000              | 0.0009            | 8.434       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 11.40      | Call    | Bond Future                 | 11061.4300                 | 11.0614              | 10910.5900          | 10.9106           | 1.364       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 9.65       | Call    | Bond Future                 | 1969.5400                  | 1.9695               | 1873.9000           | 1.8739            | 4.856       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 9.65       | Put     | Bond Future                 | 1131.9300                  | 1.1319               | 1187.2000           | 1.1872            | 4.883       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.10      | Call    | Bond Future                 | 3931.2600                  | 3.9313               | 3800.1600           | 3.8002            | 3.335       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 05/02/2026 | 10.10      | Put     | Bond Future                 | 305.4100                   | 0.3054               | 325.2200            | 0.3252            | 6.486       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 07/05/2026 | 9.00       | Put     | Bond Future                 | 4686.7700                  | 4.6868               | 4796.8900           | 4.7969            | 2.350       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 07/05/2026 | 9.00       | Call    | Bond Future                 | 842.8900                   | 0.8429               | 799.4000            | 0.7994            | 5.160       | 0.0000     | 0.0000 |
| 2025/10/22 | 2037             | 07/05/2026 | 9.49       | Put     | Bond Future                 | 2470.8800                  | 2.4709               | 2549.2200           | 2.5492            | 3.171       | 0.0000     | 0.0000 |

---

|         |
|---------|
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 300     |
| 0       |
| 300     |
| 0       |
| 300     |
| 118,484 |
| 0       |
| 0       |
| 89,119  |
| 0       |
| 0       |
| 0       |
| 1,970   |
| 0       |
| 1,970   |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 1,030   |
| 0       |
| 1,030   |
| 0       |
| 11,500  |
| 0       |
| 11,500  |
| 0       |
| 1,500   |
| 0       |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | 2037                | 07/05/2026 | 9.49 Call   | Bond Future                    | 1805.8700                     | 1.8059                  | 1730.6000              | 1.7306               | 4.168       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 10.06 Call  | Bond Future                    | 3756.9100                     | 3.7569                  | 3642.1500              | 3.6422               | 3.055       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 10.06 Put   | Bond Future                    | 898.9200                      | 0.8989                  | 937.7700               | 0.9378               | 4.322       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 15563.9300                    | 15.5639                 | 15410.3800             | 15.4104              | 0.987       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 0.6500                        | 0.0007                  | 0.7100                 | 0.0007               | 9.231       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 101.9900                      | 0.1020                  | 108.1700               | 0.1082               | 6.059       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 8108.9900                     | 8.1090                  | 7961.5600              | 7.9616               | 1.818       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 |             | Bond Future                    | 9.5954                        | 95.1109                 | 9.6198                 | 94.9573              | 0.255       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 10063.6100                    | 10.0636                 | 9912.3000              | 9.9123               | 1.504       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 34.5700                       | 0.0346                  | 36.8700                | 0.0369               | 6.653       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 |             | Bond Future                    | 9.6846                        | 92.5845                 | 9.7100                 | 92.4288              | 0.262       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 11459.8400                    | 11.4598                 | 11307.5800             | 11.3076              | 1.329       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 62.3000                       | 0.0623                  | 65.6900                | 0.0657               | 5.441       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 11.30 Call  | Bond Future                    | 9406.6600                     | 9.4067                  | 9258.7200              | 9.2587               | 1.573       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 11.30 Put   | Bond Future                    | 154.6300                      | 0.1546                  | 162.3400               | 0.1623               | 4.986       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 10.70 Call  | Bond Future                    | 6484.2500                     | 6.4843                  | 6350.3400              | 6.3503               | 2.065       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 10.70 Put   | Bond Future                    | 514.9200                      | 0.5149                  | 536.6600               | 0.5367               | 4.222       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 10.02 Put   | Bond Future                    | 1620.9300                     | 1.6209                  | 1673.5800              | 1.6736               | 3.248       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 06/08/2026 | 10.02 Call  | Bond Future                    | 3652.6700                     | 3.6527                  | 3549.6700              | 3.5497               | 2.820       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.83 Call  | Bond Future                    | 6826.7800                     | 6.8268                  | 6695.8900              | 6.6959               | 1.917       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.83 Put   | Bond Future                    | 750.3700                      | 0.7504                  | 777.0900               | 0.7771               | 3.561       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.23 Call  | Bond Future                    | 4411.4800                     | 4.4115                  | 4304.4900              | 4.3045               | 2.425       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.23 Put   | Bond Future                    | 1718.9600                     | 1.7190                  | 1769.5800              | 1.7696               | 2.945       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 9.46 Put    | Bond Future                    | 4105.4300                     | 4.1054                  | 4194.1600              | 4.1942               | 2.161       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 9.46 Call   | Bond Future                    | 2186.7500                     | 2.1868                  | 2117.8700              | 2.1179               | 3.150       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 |             | Bond Future                    | 9.7741                        | 94.2097                 | 9.8003                 | 94.0521              | 0.268       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.62 Call  | Bond Future                    | 5929.6200                     | 5.9296                  | 5806.0800              | 5.8061               | 2.083       | 0.0000        | 0.0000 |
| 2025/10/22 | 2037                | 05/11/2026 | 10.62 Put   | Bond Future                    | 1017.5100                     | 1.0175                  | 1051.5800              | 1.0516               | 3.348       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 06/11/2025 |             | Bond Future                    | 146.7433                      | 146.7433                | 146.7628               | 146.7628             | 0.013       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 06/11/2025 | 143.88 Call | Bond Future                    | 2863.3200                     | 2.8633                  | 2882.8300              | 2.8828               | 0.681       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 06/11/2025 | 143.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/02/2026 |             | Bond Future                    | 147.2699                      | 147.2699                | 147.2908               | 147.2908             | 0.014       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/02/2026 | 143.20 Call | Bond Future                    | 4069.8600                     | 4.0699                  | 4090.7700              | 4.0908               | 0.514       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/02/2026 | 143.20 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 07/05/2026 |             | Bond Future                    | 150.0232                      | 150.0232                | 150.0446               | 150.0446             | 0.014       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 07/05/2026 | 144.53 Call | Bond Future                    | 5493.1700                     | 5.4932                  | 5514.6200              | 5.5146               | 0.390       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 07/05/2026 | 144.53 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 06/08/2026 |             | Bond Future                    | 150.5890                      | 150.5890                | 150.6131               | 150.6131             | 0.016       | 0.0000        | 0.0000 |

---

1,500

0

1,500

0

142

0

142

0

0

0

2,539

0

0

0

2,541

0

2,541

0

2,541

0

4,490

0

4,490

0

4,490

0

0

0

1,601

0

0

2,689

0

0

0

0

0

0

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | 2038                | 06/08/2026 | 144.72 Call | Bond Future                    | 5868.9500                     | 5.8690                  | 5893.1000              | 5.8931               | 0.411       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 06/08/2026 | 144.72 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/11/2026 |             | Bond Future                    | 153.2704                      | 153.2704                | 153.2964               | 153.2964             | 0.017       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/11/2026 | 146.31 Call | Bond Future                    | 6960.4300                     | 6.9604                  | 6986.4300              | 6.9864               | 0.374       | 0.0000        | 0.0000 |
| 2025/10/22 | 2038                | 05/11/2026 | 146.31 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 06/11/2025 |             | Bond Future                    | 9.8555                        | 96.0222                 | 9.8730                 | 95.8961              | 0.178       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 06/11/2025 | 11.84 Call  | Bond Future                    | 12848.7000                    | 12.8487                 | 12722.5200             | 12.7225              | 0.982       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 06/11/2025 | 11.84 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 |             | Bond Future                    | 9.9358                        | 93.2542                 | 9.9539                 | 93.1259              | 0.182       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.49 Call  | Bond Future                    | 10139.2900                    | 10.1393                 | 10011.3500             | 10.0114              | 1.262       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.49 Put   | Bond Future                    | 5.5000                        | 0.0055                  | 5.8100                 | 0.0058               | 5.636       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 10.35 Put   | Bond Future                    | 584.7100                      | 0.5847                  | 609.3400               | 0.6093               | 4.212       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 10.35 Call  | Bond Future                    | 3455.0400                     | 3.4550                  | 3351.4200              | 3.3514               | 2.999       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 10.75 Call  | Bond Future                    | 5669.7600                     | 5.6698                  | 5548.9800              | 5.5490               | 2.130       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 10.75 Put   | Bond Future                    | 148.1000                      | 0.1481                  | 155.5700               | 0.1556               | 5.044       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.15 Call  | Bond Future                    | 8087.9200                     | 8.0879                  | 7961.2100              | 7.9612               | 1.567       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.15 Put   | Bond Future                    | 27.5700                       | 0.0276                  | 29.1100                | 0.0291               | 5.586       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 13.23 Call  | Bond Future                    | 19647.4800                    | 19.6475                 | 19519.2300             | 19.5192              | 0.653       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 13.23 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.82 Put   | Bond Future                    | 1.0000                        | 0.0010                  | 1.0500                 | 0.0011               | 5.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 11.82 Call  | Bond Future                    | 12076.2700                    | 12.0763                 | 11948.0700             | 11.9481              | 1.062       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 9.80 Put    | Bond Future                    | 2274.0700                     | 2.2741                  | 2341.0900              | 2.3411               | 2.947       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 05/02/2026 | 9.80 Call   | Bond Future                    | 1304.1100                     | 1.3041                  | 1242.8800              | 1.2429               | 4.695       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.22 Call  | Bond Future                    | 13680.4200                    | 13.6804                 | 13550.3300             | 13.5503              | 0.951       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.22 Put   | Bond Future                    | 8.7700                        | 0.0088                  | 9.2000                 | 0.0092               | 4.903       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.72 Call  | Bond Future                    | 10883.3400                    | 10.8833                 | 10754.7900             | 10.7548              | 1.181       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.72 Put   | Bond Future                    | 42.7200                       | 0.0427                  | 44.6900                | 0.0447               | 4.611       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 10.70 Put   | Bond Future                    | 630.5000                      | 0.6305                  | 652.3800               | 0.6524               | 3.470       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 10.70 Call  | Bond Future                    | 5210.3200                     | 5.2103                  | 5101.6800              | 5.1017               | 2.085       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.53 Call  | Bond Future                    | 15356.7700                    | 15.3568                 | 15226.4000             | 15.2264              | 0.849       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.53 Put   | Bond Future                    | 2.8000                        | 0.0028                  | 2.9500                 | 0.0030               | 5.357       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.03 Call  | Bond Future                    | 12629.6500                    | 12.6297                 | 12499.9200             | 12.4999              | 1.027       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 12.03 Put   | Bond Future                    | 16.3400                       | 0.0163                  | 17.1300                | 0.0171               | 4.835       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.12 Put   | Bond Future                    | 227.3700                      | 0.2274                  | 236.5100               | 0.2365               | 4.020       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.12 Call  | Bond Future                    | 7467.6800                     | 7.4677                  | 7346.3000              | 7.3463               | 1.625       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 |             | Bond Future                    | 10.0186                       | 94.9753                 | 10.0374                | 94.8448              | 0.187       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.67 Call  | Bond Future                    | 10598.8000                    | 10.5988                 | 10470.5400             | 10.4705              | 1.210       | 0.0000        | 0.0000 |
| 2025/10/22 | 2040                | 07/05/2026 | 11.67 Put   | Bond Future                    | 49.5600                       | 0.0496                  | 51.8200                | 0.0518               | 4.560       | 0.0000        | 0.0000 |

---

|        |
|--------|
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 24,241 |
| 0      |
| 0      |
| 81,756 |
| 0      |
| 0      |
| 0      |
| 680    |
| 0      |
| 8,180  |
| 0      |
| 680    |
| 0      |
| 475    |
| 0      |
| 475    |
| 0      |
| 14,000 |
| 0      |
| 1,460  |
| 0      |
| 1,460  |
| 0      |
| 1,460  |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/10/22 | 2040                | 06/08/2026 |             | Bond Future                    | 10.1130                       | 92.1958                 | 10.1323                | 92.0636              | 0.191       | 0.0000        |
| 2025/10/22 | 2040                | 06/08/2026 | 12.19 Call  | Bond Future                    | 12826.5700                    | 12.8266                 | 12696.9200             | 12.6969              | 1.011       | 0.0000        |
| 2025/10/22 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 64.6700                       | 0.0647                  | 67.1700                | 0.0672               | 3.866       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 |             | Bond Future                    | 10.2068                       | 93.8139                 | 10.2267                | 93.6802              | 0.195       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 6616.7000                     | 6.6167                  | 6510.7600              | 6.5108               | 1.601       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 1128.4200                     | 1.1284                  | 1156.1600              | 1.1562               | 2.458       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 7600.8600                     | 7.6009                  | 7488.9100              | 7.4889               | 1.473       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 835.0500                      | 0.8351                  | 856.7800               | 0.8568               | 2.602       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 4947.6700                     | 4.9477                  | 4855.4200              | 4.8554               | 1.865       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 1907.2600                     | 1.9073                  | 1948.6900              | 1.9487               | 2.172       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 4529.2200                     | 4.5292                  | 4602.2500              | 4.6023               | 1.612       | 0.0000        |
| 2025/10/22 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 2502.2600                     | 2.5023                  | 2441.6100              | 2.4416               | 2.424       | 0.0000        |
| 2025/10/22 | 2043                | 06/11/2025 |             | Bond Future                    | 114.8119                      | 114.8119                | 114.8848               | 114.8848             | 0.064       | 0.0000        |
| 2025/10/22 | 2043                | 06/11/2025 | 110.43 Call | Bond Future                    | 4381.9334                     | 4.3819                  | 4454.8400              | 4.4548               | 1.664       | 0.0000        |
| 2025/10/22 | 2043                | 06/11/2025 | 110.43 Put  | Bond Future                    | 0.0634                        | 0.0001                  | 0.0300                 | 0.0000               | 52.730      | 0.0000        |
| 2025/10/22 | 2043                | 05/02/2026 |             | Bond Future                    | 114.1058                      | 114.1058                | 114.1813               | 114.1813             | 0.066       | 0.0000        |
| 2025/10/22 | 2043                | 05/02/2026 | 109.66 Call | Bond Future                    | 4564.6799                     | 4.5647                  | 4632.1580              | 4.6322               | 1.478       | 0.0000        |
| 2025/10/22 | 2043                | 05/02/2026 | 109.66 Put  | Bond Future                    | 118.8999                      | 0.1189                  | 110.8280               | 0.1108               | 6.789       | 0.0000        |
| 2025/10/22 | 2043                | 07/05/2026 |             | Bond Future                    | 116.2391                      | 116.2391                | 116.3161               | 116.3161             | 0.066       | 0.0000        |
| 2025/10/22 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 4883.5707                     | 4.8836                  | 4946.9087              | 4.9469               | 1.297       | 0.0000        |
| 2025/10/22 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 344.5007                      | 0.3445                  | 330.8087               | 0.3308               | 3.974       | 0.0000        |
| 2025/10/22 | 2043                | 06/08/2026 |             | Bond Future                    | 115.5247                      | 115.5247                | 115.6055               | 115.6055             | 0.070       | 0.0000        |
| 2025/10/22 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 5224.4128                     | 5.2244                  | 5287.6595              | 5.2877               | 1.211       | 0.0000        |
| 2025/10/22 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 579.7528                      | 0.5798                  | 562.1995               | 0.5622               | 3.028       | 0.0000        |
| 2025/10/22 | 2043                | 05/11/2026 |             | Bond Future                    | 117.5804                      | 117.5804                | 117.6637               | 117.6637             | 0.071       | 0.0000        |
| 2025/10/22 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 5538.4234                     | 5.5384                  | 5601.5217              | 5.6015               | 1.139       | 0.0000        |
| 2025/10/22 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 797.9934                      | 0.7980                  | 777.8417               | 0.7778               | 2.525       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 11.75 Call  | Bond Future                    | 11578.4300                    | 11.5784                 | 11445.1500             | 11.4452              | 1.151       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 11.75 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 11.25 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 11.25 Call  | Bond Future                    | 8431.1200                     | 8.4311                  | 8297.8400              | 8.2978               | 1.581       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.20 Call  | Bond Future                    | 14246.2200                    | 14.2462                 | 14112.9400             | 14.1129              | 0.936       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.20 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.25 Call  | Bond Future                    | 14533.4800                    | 14.5335                 | 14400.2000             | 14.4002              | 0.917       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.25 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.00 Call  | Bond Future                    | 13079.0800                    | 13.0791                 | 12945.8000             | 12.9458              | 1.019       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 | 12.00 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2044                | 06/11/2025 |             | Bond Future                    | 10.0501                       | 91.6534                 | 10.0677                | 91.5201              | 0.175       | 0.0000        |

---

7,265

0

0

0

0

0

0

2,300

0

2,300

0

2,300

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

11,000

0

11,000

0

5,600

0

5,800

0

5,800

98,324

| 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | 2044                | 06/11/2025 | 11.88 Call  | Bond Future                    | 12364.6500                    | 12.3647                 | 12231.3700             | 12.2314              | 1.078       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 06/11/2025 | 11.88 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 |             | Bond Future                    | 10.1285                       | 88.9314                 | 10.1466                | 88.7960              | 0.179       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 9788.9200                     | 9.7889                  | 9654.1300              | 9.6541               | 1.377       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 10.2300                       | 0.0102                  | 10.8200                | 0.0108               | 5.767       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 7853.4200                     | 7.8534                  | 7720.4600              | 7.7205               | 1.693       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 43.4700                       | 0.0435                  | 45.8900                | 0.0459               | 5.567       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 9417.1500                     | 9.4172                  | 9282.5500              | 9.2826               | 1.429       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 13.5300                       | 0.0135                  | 14.3100                | 0.0143               | 5.765       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 180.8700                      | 0.1809                  | 189.9400               | 0.1899               | 5.015       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 5673.0500                     | 5.6731                  | 5546.7400              | 5.5467               | 2.226       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 2044.1400                     | 2.0441                  | 2108.0200              | 2.1080               | 3.125       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 1605.2800                     | 1.6053                  | 1533.7800              | 1.5338               | 4.454       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.45 Call  | Bond Future                    | 9106.1700                     | 9.1062                  | 8971.7800              | 8.9718               | 1.476       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/02/2026 | 11.45 Put   | Bond Future                    | 17.2700                       | 0.0173                  | 18.2600                | 0.0183               | 5.732       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 07/05/2026 |             | Bond Future                    | 10.2087                       | 90.5728                 | 10.2275                | 90.4349              | 0.183       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 10682.5900                    | 10.6826                 | 10547.5400             | 10.5475              | 1.264       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 61.5600                       | 0.0616                  | 64.3600                | 0.0644               | 4.548       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 06/08/2026 |             | Bond Future                    | 10.2994                       | 87.8382                 | 10.3187                | 87.6986              | 0.187       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 13572.6500                    | 13.5727                 | 13435.5100             | 13.4355              | 1.010       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 64.0300                       | 0.0640                  | 66.5100                | 0.0665               | 3.873       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/11/2026 |             | Bond Future                    | 10.3888                       | 89.3798                 | 10.4087                | 89.2384              | 0.191       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 7430.1000                     | 7.4301                  | 7314.7100              | 7.3147               | 1.553       | 0.0000        | 0.0000 |
| 2025/10/22 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 1023.3600                     | 1.0234                  | 1049.3200              | 1.0493               | 2.537       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/11/2025 |             | Bond Future                    | 125.6747                      | 125.6747                | 126.0328               | 126.0328             | 0.285       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/11/2025 | 125.41 Call | Bond Future                    | 264.7200                      | 0.2647                  | 622.8200               | 0.6228               | 135.275     | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/11/2025 | 125.41 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 05/02/2026 |             | Bond Future                    | 127.9844                      | 127.9844                | 128.3494               | 128.3494             | 0.285       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 6334.4200                     | 6.3344                  | 6699.4200              | 6.6994               | 5.762       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 07/05/2026 |             | Bond Future                    | 128.0777                      | 128.0777                | 128.4514               | 128.4514             | 0.292       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 3127.7300                     | 3.1277                  | 3501.4000              | 3.5014               | 11.947      | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/08/2026 |             | Bond Future                    | 130.4429                      | 130.4429                | 130.8246               | 130.8246             | 0.293       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 8062.9200                     | 8.0629                  | 8444.5800              | 8.4446               | 4.734       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 05/11/2026 |             | Bond Future                    | 130.4322                      | 130.4322                | 130.8228               | 130.8228             | 0.299       | 0.0000        | 0.0000 |
| 2025/10/22 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 4952.2300                     | 4.9522                  | 5342.8200              | 5.3428               | 7.887       | 0.0000        | 0.0000 |

---

|        |
|--------|
| 0      |
| 0      |
| 52,625 |
| 0      |
| 0      |
| 0      |
| 4,500  |
| 0      |
| 4,500  |
| 0      |
| 9,000  |
| 0      |
| 9,000  |
| 0      |
| 9,000  |
| 0      |
| 0      |
| 0      |
| 7,681  |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 11,659 |
| 0      |
| 0      |
| 12,287 |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/10/22 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2050                | 06/11/2025 |             | Bond Future                    | 127.0178                      | 127.0178                | 127.6228               | 127.6228             | 0.476       | 0.0000        |
| 2025/10/22 | 2050                | 06/11/2025 | 124.42 Call | Bond Future                    | 2597.8200                     | 2.5978                  | 3202.7500              | 3.2028               | 23.286      | 0.0000        |
| 2025/10/22 | 2050                | 06/11/2025 | 124.42 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2050                | 05/02/2026 |             | Bond Future                    | 126.9332                      | 126.9332                | 127.5504               | 127.5504             | 0.486       | 0.0000        |
| 2025/10/22 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 4113.2400                     | 4.1132                  | 4730.3800              | 4.7304               | 15.004      | 0.0000        |
| 2025/10/22 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2050                | 07/05/2026 |             | Bond Future                    | 129.3065                      | 129.3065                | 129.9351               | 129.9351             | 0.486       | 0.0000        |
| 2025/10/22 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 5236.4600                     | 5.2365                  | 5865.1100              | 5.8651               | 12.005      | 0.0000        |
| 2025/10/22 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2050                | 06/08/2026 |             | Bond Future                    | 129.2371                      | 129.2371                | 129.8798               | 129.8798             | 0.497       | 0.0000        |
| 2025/10/22 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 5967.0900                     | 5.9671                  | 6609.8300              | 6.6098               | 10.771      | 0.0000        |
| 2025/10/22 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 2050                | 05/11/2026 |             | Bond Future                    | 131.5383                      | 131.5383                | 132.1937               | 132.1937             | 0.498       | 0.0000        |
| 2025/10/22 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 7698.3400                     | 7.6983                  | 8353.7000              | 8.3537               | 8.513       | 0.0000        |
| 2025/10/22 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | AL37                | 06/11/2025 |             | Index Future                   | 1223.3500                     | 1223.3500               | 1220.7310              | 1220.7310            | 0.214       | 0.0000        |
| 2025/10/22 | AL37                | 05/02/2026 |             | Index Future                   | 1245.5320                     | 1245.5320               | 1242.8670              | 1242.8670            | 0.214       | 0.0000        |
| 2025/10/22 | AL37                | 07/05/2026 |             | Index Future                   | 1268.5220                     | 1268.5220               | 1265.8080              | 1265.8080            | 0.214       | 0.0000        |
| 2025/10/22 | AL37                | 06/08/2026 |             | Index Future                   | 1291.4200                     | 1291.4200               | 1288.6610              | 1288.6610            | 0.214       | 0.0000        |
| 2025/10/22 | AL37                | 05/11/2026 |             | Index Future                   | 1314.4140                     | 1314.4140               | 1311.6090              | 1311.6090            | 0.213       | 0.0000        |
| 2025/10/22 | AL7T                | 06/11/2025 |             | Index Future                   | 1526.8000                     | 1526.8000               | 1523.5590              | 1523.5590            | 0.212       | 0.0000        |
| 2025/10/22 | AL7T                | 05/02/2026 |             | Index Future                   | 1554.4850                     | 1554.4850               | 1551.1860              | 1551.1860            | 0.212       | 0.0000        |
| 2025/10/22 | AL7T                | 07/05/2026 |             | Index Future                   | 1583.1770                     | 1583.1770               | 1579.8180              | 1579.8180            | 0.212       | 0.0000        |
| 2025/10/22 | AL7T                | 06/08/2026 |             | Index Future                   | 1611.7560                     | 1611.7560               | 1608.3390              | 1608.3390            | 0.212       | 0.0000        |
| 2025/10/22 | AL7T                | 05/11/2026 |             | Index Future                   | 1640.4530                     | 1640.4530               | 1636.9800              | 1636.9800            | 0.212       | 0.0000        |
| 2025/10/22 | ALBI                | 06/11/2025 |             | Index Future                   | 1288.3870                     | 1288.3870               | 1285.9350              | 1285.9350            | 0.190       | 0.0000        |
| 2025/10/22 | ALBI                | 05/02/2026 |             | Index Future                   | 1311.7490                     | 1311.7490               | 1309.2530              | 1309.2530            | 0.190       | 0.0000        |
| 2025/10/22 | ALBI                | 07/05/2026 |             | Index Future                   | 1335.9610                     | 1335.9610               | 1333.4190              | 1333.4190            | 0.190       | 0.0000        |
| 2025/10/22 | ALBI                | 06/08/2026 |             | Index Future                   | 1360.0770                     | 1360.0770               | 1357.4930              | 1357.4930            | 0.190       | 0.0000        |
| 2025/10/22 | ALBI                | 05/11/2026 |             | Index Future                   | 1384.2930                     | 1384.2930               | 1381.6660              | 1381.6660            | 0.190       | 0.0000        |

6,732

11,660

63

13

| 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 |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/10/22 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C010                | 21/12/2025 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        |
| 2025/10/22 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/10/22 | C446                | 31/03/2046 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | C818                | 21/12/2027 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | C871                | 21/12/2026 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CC42                | 31/03/2042 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CI43                | 31/01/2043 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CI58                | 31/01/2058 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CR33                | 31/03/2033 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CR38                | 31/03/2038 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CS26                | 02/04/2026 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | CS33                | 15/09/2033 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/10/22 | ES33                | 06/11/2025 |            | Bond Future                    | 9.5285                        | 90.1326                 | 9.5556                 | 89.9958              | 0.285       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 06/11/2025 | 12.01 Call | Bond Future                    | 11482.4000                    | 11.4824                 | 11345.5800             | 11.3456              | 1.192       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 06/11/2025 | 12.01 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/02/2026 |            | Bond Future                    | 9.6253                        | 91.7891                 | 9.6536                 | 91.6500              | 0.294       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/02/2026 | 11.49 Call | Bond Future                    | 8593.6200                     | 8.5936                  | 8454.5400              | 8.4545               | 1.618       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/02/2026 | 11.49 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 07/05/2026 |            | Bond Future                    | 9.7179                        | 89.7105                 | 9.7476                 | 89.5688              | 0.305       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 07/05/2026 | 11.69 Call | Bond Future                    | 8829.9200                     | 8.8299                  | 8688.2900              | 8.6883               | 1.604       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 07/05/2026 | 11.69 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 06/08/2026 |            | Bond Future                    | 9.8247                        | 91.3664                 | 9.8556                 | 91.2229              | 0.315       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 06/08/2026 | 12.02 Call | Bond Future                    | 9497.7500                     | 9.4978                  | 9354.2400              | 9.3542               | 1.511       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 06/08/2026 | 12.02 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/11/2026 |            | Bond Future                    | 9.9466                        | 89.1997                 | 9.9789                 | 89.0544              | 0.324       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/11/2026 | 10.83 Call | Bond Future                    | 3871.2800                     | 3.8713                  | 3725.9800              | 3.7260               | 3.753       | 0.0000        | 0.0000 |
| 2025/10/22 | ES33                | 05/11/2026 | 10.83 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 06/11/2025 |            | Bond Future                    | 10.1962                       | 86.9915                 | 10.2136                | 86.8681              | 0.171       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 06/11/2025 | 12.39 Call | Bond Future                    | 13657.5600                    | 13.6576                 | 13534.2200             | 13.5342              | 0.903       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 06/11/2025 | 12.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 05/02/2026 |            | Bond Future                    | 10.2804                       | 88.5901                 | 10.2984                | 88.4649              | 0.175       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 05/02/2026 | 11.85 Call | Bond Future                    | 9990.4200                     | 9.9904                  | 9865.1500              | 9.8652               | 1.254       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 05/02/2026 | 11.85 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 07/05/2026 |            | Bond Future                    | 10.3650                       | 85.9816                 | 10.3836                | 85.8540              | 0.179       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 07/05/2026 | 12.20 Call | Bond Future                    | 11340.1600                    | 11.3402                 | 11212.5600             | 11.2126              | 1.125       | 0.0000        | 0.0000 |
| 2025/10/22 | ES42                | 07/05/2026 | 12.20 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/10/22 | ES42             | 06/08/2026 |                | Bond Future                 | 10.4569                    | 87.5680               | 10.4760              | 87.4387           | 0.183        | 0.0000      | 0.0000 |
| 2025/10/22 | ES42             | 06/08/2026 | 12.65 Call     | Bond Future                 | 13093.6300                 | 13.0936               | 12964.3800           | 12.9644           | 0.987        | 0.0000      | 0.0000 |
| 2025/10/22 | ES42             | 06/08/2026 | 12.65 Put      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | ES42             | 05/11/2026 |                | Bond Future                 | 10.5557                    | 84.8622               | 10.5753              | 84.7315           | 0.186        | 0.0000      | 0.0000 |
| 2025/10/22 | ES42             | 05/11/2026 | 11.66 Call     | Bond Future                 | 6897.4100                  | 6.8974                | 6766.6900            | 6.7667            | 1.895        | 0.0000      | 0.0000 |
| 2025/10/22 | ES42             | 05/11/2026 | 11.66 Put      | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/11/2025 |                | GOVI                        | 1265.3690                  | 1265.3690             | 1263.0540            | 1263.0540         | 0.183        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/11/2025 | 1,112. Call 00 | GOVI                        | 1533690.0000               | 153.3690              | 1510540.0000         | 151.0540          | 1.509        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/11/2025 | 1,112. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/02/2026 |                | GOVI                        | 1288.3130                  | 1288.3130             | 1285.9570            | 1285.9570         | 0.183        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 1383130.0000               | 138.3130              | 1359570.0000         | 135.9570          | 1.703        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 07/05/2026 |                | GOVI                        | 1312.0930                  | 1312.0930             | 1309.6930            | 1309.6930         | 0.183        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 1350930.0000               | 135.0930              | 1326930.0000         | 132.6930          | 1.777        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/08/2026 |                | GOVI                        | 1335.7780                  | 1335.7780             | 1333.3380            | 1333.3380         | 0.183        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 1467780.0000               | 146.7780              | 1443380.0000         | 144.3380          | 1.662        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/11/2026 |                | GOVI                        | 1359.5610                  | 1359.5610             | 1357.0820            | 1357.0820         | 0.182        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 825610.0000                | 82.5610               | 800820.0000          | 80.0820           | 3.003        | 0.0000      | 0.0000 |
| 2025/10/22 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 110.0000          | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 06/11/2025 |                | Bond Future                 | 115.6170                   | 115.6170              | 115.6909             | 115.6909          | 0.064        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 06/11/2025 | 112.39 Call    | Bond Future                 | 3250.7319                  | 3.2507                | 3318.5851            | 3.3186            | 2.087        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 06/11/2025 | 112.39 Put     | Bond Future                 | 23.7219                    | 0.0237                | 17.6451              | 0.0176            | 25.617       | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/02/2026 |                | Bond Future                 | 114.9259                   | 114.9259              | 115.0023             | 115.0023          | 0.066        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/02/2026 | 111.65 Call    | Bond Future                 | 3915.8565                  | 3.9159                | 3968.2268            | 3.9682            | 1.337        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/02/2026 | 111.65 Put     | Bond Future                 | 639.9365                   | 0.6399                | 615.8868             | 0.6159            | 3.758        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 07/05/2026 |                | Bond Future                 | 117.0745                   | 117.0745              | 117.1524             | 117.1524          | 0.066        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 07/05/2026 | 113.73 Call    | Bond Future                 | 4551.2722                  | 4.5513                | 4601.1672            | 4.6012            | 1.096        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 07/05/2026 | 113.73 Put     | Bond Future                 | 1206.7522                  | 1.2068                | 1178.7972            | 1.1788            | 2.317        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 06/08/2026 |                | Bond Future                 | 116.3754                   | 116.3754              | 116.4572             | 116.4572          | 0.070        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 06/08/2026 | 112.95 Call    | Bond Future                 | 5132.0033                  | 5.1320                | 5182.9959            | 5.1830            | 0.994        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/10/22 | I258             | 06/08/2026 | 112.95 Put  | Bond Future                 | 1706.6133                  | 1.7066                | 1675.7959            | 1.6758            | 1.806        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/11/2026 |             | Bond Future                 | 118.4464                   | 118.4464              | 118.5306             | 118.5306          | 0.071        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/11/2026 | 114.95 Call | Bond Future                 | 5654.3437                  | 5.6543                | 5705.9159            | 5.7059            | 0.912        | 0.0000      | 0.0000 |
| 2025/10/22 | I258             | 05/11/2026 | 114.95 Put  | Bond Future                 | 2157.9437                  | 2.1579                | 2125.3059            | 2.1253            | 1.512        | 0.0000      | 0.0000 |
| 2025/10/22 | IGOV             | 06/11/2025 |             | Index Future                | 401.7380                   | 401.7380              | 402.2090             | 402.2090          | 0.117        | 0.0000      | 0.0000 |
| 2025/10/22 | IGOV             | 05/02/2026 |             | Index Future                | 409.1220                   | 409.1220              | 409.6020             | 409.6020          | 0.117        | 0.0000      | 0.0000 |
| 2025/10/22 | IGOV             | 07/05/2026 |             | Index Future                | 416.7710                   | 416.7710              | 417.2610             | 417.2610          | 0.118        | 0.0000      | 0.0000 |
| 2025/10/22 | IGOV             | 06/08/2026 |             | Index Future                | 424.3900                   | 424.3900              | 424.8900             | 424.8900          | 0.118        | 0.0000      | 0.0000 |
| 2025/10/22 | IGOV             | 05/11/2026 |             | Index Future                | 432.0400                   | 432.0400              | 432.5510             | 432.5510          | 0.118        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 17/12/2025 |             | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 16/03/2026 |             | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 15/06/2026 |             | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 21/09/2026 |             | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 21/12/2026 |             | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 15/03/2027 |             | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 21/06/2027 |             | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 20/09/2027 |             | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 20/12/2027 |             | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 22/03/2028 |             | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 20/06/2028 |             | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | IS10             | 19/09/2028 |             | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | J186             | 21/12/2026 |             | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | JBAF             | 17/12/2025 |             | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | JBAF             | 18/03/2026 |             | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | JBAF             | 17/06/2026 |             | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 06/11/2025 |             | Bond Future                 | 8.4203                     | 109.6931              | 8.4891               | 109.3010          | 0.817        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 06/11/2025 | 10.33 Call  | Bond Future                 | 10237.6200                 | 10.2376               | 9845.5100            | 9.8455            | 3.830        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 06/11/2025 | 10.33 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 05/02/2026 |             | Bond Future                 | 8.4737                     | 111.6819              | 8.5459               | 111.2829          | 0.851        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 05/02/2026 | 10.49 Call  | Bond Future                 | 10480.7000                 | 10.4807               | 10084.0900           | 10.0841           | 3.784        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 05/02/2026 | 10.49 Put   | Bond Future                 | 8.6200                     | 0.0086                | 10.9200              | 0.0109            | 26.682       | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 07/05/2026 |             | Bond Future                 | 8.5238                     | 108.6996              | 8.5996               | 108.2933          | 0.889        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 07/05/2026 | 10.38 Call  | Bond Future                 | 9494.4000                  | 9.4944                | 9102.9800            | 9.1030            | 4.123        | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 07/05/2026 | 10.38 Put   | Bond Future                 | 83.0100                    | 0.0830                | 97.8700              | 0.0979            | 17.901       | 0.0000      | 0.0000 |
| 2025/10/22 | R033             | 06/08/2026 |             | Bond Future                 | 8.5860                     | 110.6805              | 8.6656               | 110.2677          | 0.927        | 0.0000      | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | R033                | 06/08/2026 | 10.25 Call | Bond Future                    | 8581.1000                     | 8.5811                  | 8211.1800              | 8.2112               | 4.311       | 0.0000        | 0.0000 |
| 2025/10/22 | R033                | 06/08/2026 | 10.25 Put  | Bond Future                    | 354.9100                      | 0.3549                  | 397.7800               | 0.3978               | 12.079      | 0.0000        | 0.0000 |
| 2025/10/22 | R033                | 05/11/2026 |            | Bond Future                    | 8.6587                        | 107.5846                | 8.7422                 | 107.1655             | 0.965       | 0.0000        | 0.0000 |
| 2025/10/22 | R033                | 05/11/2026 | 9.33 Call  | Bond Future                    | 4930.3700                     | 4.9304                  | 4644.5300              | 4.6445               | 5.798       | 0.0000        | 0.0000 |
| 2025/10/22 | R033                | 05/11/2026 | 9.33 Put   | Bond Future                    | 1622.6200                     | 1.6226                  | 1755.9100              | 1.7559               | 8.214       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.30 Call | Bond Future                    | 8228.8300                     | 8.2288                  | 7991.7100              | 7.9917               | 2.882       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.30 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.68 Call | Bond Future                    | 10310.2900                    | 10.3103                 | 10073.1700             | 10.0732              | 2.300       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.68 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.50 Call | Bond Future                    | 9332.2800                     | 9.3323                  | 9095.1600              | 9.0952               | 2.541       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.50 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.15 Call | Bond Future                    | 7389.4600                     | 7.3895                  | 7152.3400              | 7.1523               | 3.209       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.15 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 9.77 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 9.77 Call  | Bond Future                    | 5216.8500                     | 5.2169                  | 4979.7300              | 4.9797               | 4.545       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.00 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.00 Call | Bond Future                    | 12014.3700                    | 12.0144                 | 11777.2500             | 11.7773              | 1.974       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 9.91 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 9.91 Call  | Bond Future                    | 6025.0800                     | 6.0251                  | 5787.9600              | 5.7880               | 3.936       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.41 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.41 Call | Bond Future                    | 8837.9300                     | 8.8379                  | 8600.8100              | 8.6008               | 2.683       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.43 Call | Bond Future                    | 14236.4500                    | 14.2365                 | 13999.3300             | 13.9993              | 1.666       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.43 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.44 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.44 Call | Bond Future                    | 9003.1200                     | 9.0031                  | 8766.0000              | 8.7660               | 2.634       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.94 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.94 Call | Bond Future                    | 11698.1900                    | 11.6982                 | 11461.0700             | 11.4611              | 2.027       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.99 Call | Bond Future                    | 17018.2800                    | 17.0183                 | 16781.1600             | 16.7812              | 1.393       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.99 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.08 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.08 Call | Bond Future                    | 6994.2500                     | 6.9943                  | 6757.1300              | 6.7571               | 3.390       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.58 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 10.58 Call | Bond Future                    | 9768.7000                     | 9.7687                  | 9531.5800              | 9.5316               | 2.427       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.67 Call | Bond Future                    | 15443.8700                    | 15.4439                 | 15206.7500             | 15.2068              | 1.535       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.67 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.95 Call | Bond Future                    | 16823.6600                    | 16.8237                 | 16586.5400             | 16.5865              | 1.409       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.95 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/11/2025 | 11.45 Call | Bond Future                    | 14337.9500                    | 14.3380                 | 14100.8300             | 14.1008              | 1.654       | 0.0000        | 0.0000 |

---

|       |
|-------|
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 0     |
| 50    |
| 0     |
| 8,500 |
| 0     |
| 250   |
| 0     |
| 250   |
| 0     |
| 250   |
| 0     |
| 0     |
| 0     |
| 2,000 |
| 0     |
| 2,000 |
| 0     |
| 2,000 |
| 0     |
| 2,000 |
| 0     |
| 2,000 |
| 0     |
| 2,000 |
| 0     |
| 300   |
| 0     |
| 300   |
| 0     |
| 300   |
| 0     |
| 250   |
| 0     |

| 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2025/10/22 | R035             | 06/11/2025 | 11.45 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 06/11/2025 | 10.95 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 06/11/2025 | 10.95 Call | Bond Future                 | 11750.9900                 | 11.7510              | 11513.8700 | 11.5139             | 2.018             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 06/11/2025 |            | Bond Future                 | 8.9029                     | 101.5684             | 8.9410     | 101.3313            | 0.428             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 06/11/2025 | 11.20 Call | Bond Future                 | 13057.4100                 | 13.0574              | 12820.2900 | 12.8203             | 1.816             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 06/11/2025 | 11.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 |            | Bond Future                 | 8.9695                     | 103.4099             | 9.0092     | 103.1688            | 0.442             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 10316.2600                 | 10.3163              | 10075.3700 | 10.0754             | 2.335             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 0.9300                     | 0.0009               | 1.1300     | 0.0011              | 21.505            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.44 Put  | Bond Future                 | 5.7400                     | 0.0057               | 6.8400     | 0.0068              | 19.164            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.44 Call | Bond Future                 | 8451.7400                  | 8.4517               | 8211.7500  | 8.2118              | 2.840             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.94 Put  | Bond Future                 | 0.4100                     | 0.0004               | 0.5000     | 0.0005              | 21.951            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.94 Call | Bond Future                 | 11101.2400                 | 11.1012              | 10860.2400 | 10.8602             | 2.171             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 12.44 Call | Bond Future                 | 18468.9400                 | 18.4689              | 18227.8500 | 18.2279             | 1.305             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 12.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 11.17 Call | Bond Future                 | 12287.5300                 | 12.2875              | 12046.4600 | 12.0465             | 1.962             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 11.17 Put  | Bond Future                 | 0.1100                     | 0.0001               | 0.1300     | 0.0001              | 18.182            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.67 Call | Bond Future                 | 9682.0000                  | 9.6820               | 9441.2700  | 9.4413              | 2.486             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.67 Put  | Bond Future                 | 1.7800                     | 0.0018               | 2.1400     | 0.0021              | 20.225            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.17 Put  | Bond Future                 | 21.0900                    | 0.0211               | 24.7700    | 0.0248              | 17.449            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 10.17 Call | Bond Future                 | 6989.3100                  | 6.9893               | 6751.9000  | 6.7519              | 3.397             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 11.00 Put  | Bond Future                 | 0.2900                     | 0.0003               | 0.3500     | 0.0004              | 20.690            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 11.00 Call | Bond Future                 | 11412.7400                 | 11.4127              | 11171.7100 | 11.1717             | 2.112             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 9.25 Call  | Bond Future                 | 2395.2100                  | 2.3952               | 2225.3800  | 2.2254              | 7.090             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 9.25 Put   | Bond Future                 | 707.0100                   | 0.7070               | 778.2700   | 0.7783              | 10.079            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 8.85 Put   | Bond Future                 | 1862.6000                  | 1.8626               | 1996.9300  | 1.9969              | 7.212             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 05/02/2026 | 8.85 Call  | Bond Future                 | 1131.4300                  | 1.1314               | 1024.6700  | 1.0247              | 9.436             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 9151.3800                  | 9.1514               | 8910.5800  | 8.9106              | 2.631             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 36.8300                    | 0.0368               | 41.5900    | 0.0416              | 12.924            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 6599.1400                  | 6.5991               | 6370.8800  | 6.3709              | 3.459             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 157.1600                   | 0.1572               | 174.4600   | 0.1745              | 11.008            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 562.1100                   | 0.5621               | 611.3000   | 0.6113              | 8.751             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 4225.9500                  | 4.2260               | 4029.5800  | 4.0296              | 4.647             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 9407.7500                  | 9.4078               | 9166.3300  | 9.1663              | 2.566             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 31.5700                    | 0.0316               | 35.7100    | 0.0357              | 13.114            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 6850.0900                  | 6.8501               | 6619.8400  | 6.6198              | 3.361             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 136.1800                   | 0.1362               | 151.4900   | 0.1515              | 11.242            | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 500.2700                   | 0.5003               | 545.1900   | 0.5452              | 8.979             | 0.0000      | 0.0000     |
| 2025/10/22 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 4446.8100                  | 4.4468               | 4246.1700  | 4.2462              | 4.512             | 0.0000      | 0.0000     |

---

|        |
|--------|
| 250    |
| 0      |
| 250    |
| 47,673 |
| 0      |
| 0      |
| 81,015 |
| 0      |
| 0      |
| 0      |
| 2,000  |
| 0      |
| 2,000  |
| 0      |
| 2,000  |
| 0      |
| 250    |
| 0      |
| 250    |
| 0      |
| 250    |
| 0      |
| 0      |
| 0      |
| 16,000 |
| 0      |
| 0      |
| 0      |
| 200    |
| 0      |
| 200    |
| 0      |
| 200    |
| 0      |
| 350    |
| 0      |
| 350    |
| 0      |
| 350    |

| 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 |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | R035                | 07/05/2026 | 10.64 Call | Bond Future                    | 9048.8000                     | 9.0488                  | 8808.2800              | 8.8083               | 2.658       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 10.64 Put  | Bond Future                    | 39.1800                       | 0.0392                  | 44.2200                | 0.0442               | 12.864      | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 10.14 Call | Bond Future                    | 6499.2800                     | 6.4993                  | 6271.8700              | 6.2719               | 3.499       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 10.14 Put  | Bond Future                    | 166.3700                      | 0.1664                  | 184.5200               | 0.1845               | 10.909      | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 9.64 Put   | Bond Future                    | 588.4300                      | 0.5884                  | 639.3900               | 0.6394               | 8.660       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 9.64 Call  | Bond Future                    | 4138.8800                     | 4.1389                  | 3944.2800              | 3.9443               | 4.702       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 |            | Bond Future                    | 9.0290                        | 100.8153                | 9.0704                 | 100.5698             | 0.458       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 10174.6600                    | 10.1747                 | 9931.7800              | 9.9318               | 2.387       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 07/05/2026 | 10.86 Put  | Bond Future                    | 19.6200                       | 0.0196                  | 22.3000                | 0.0223               | 13.660      | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 10.22 Call | Bond Future                    | 6583.9200                     | 6.5839                  | 6364.2500              | 6.3643               | 3.336       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 10.22 Put  | Bond Future                    | 351.1000                      | 0.3511                  | 380.6700               | 0.3807               | 8.422       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.72 Call  | Bond Future                    | 4411.4000                     | 4.4114                  | 4224.3400              | 4.2243               | 4.240       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.72 Put   | Bond Future                    | 895.4700                      | 0.8955                  | 957.6500               | 0.9577               | 6.944       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.22 Put   | Bond Future                    | 1973.0300                     | 1.9730                  | 2081.1100              | 2.0811               | 5.478       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.22 Call  | Bond Future                    | 2666.7600                     | 2.6668                  | 2525.6000              | 2.5256               | 5.293       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 |            | Bond Future                    | 9.1000                        | 102.6529                | 9.1430                 | 102.4037             | 0.473       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 11.06 Call | Bond Future                    | 10629.9300                    | 10.6299                 | 10386.7700             | 10.3868              | 2.288       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 11.06 Put  | Bond Future                    | 57.7500                       | 0.0578                  | 63.8300                | 0.0638               | 10.528      | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 10.13 Call | Bond Future                    | 6172.0300                     | 6.1720                  | 5957.0800              | 5.9571               | 3.483       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 10.13 Put  | Bond Future                    | 420.6800                      | 0.4207                  | 454.9700               | 0.4550               | 8.151       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.63 Call  | Bond Future                    | 4060.1000                     | 4.0601                  | 3880.5400              | 3.8805               | 4.423       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.63 Put   | Bond Future                    | 1044.2600                     | 1.0443                  | 1113.9400              | 1.1139               | 6.673       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.13 Put   | Bond Future                    | 2237.6500                     | 2.2377                  | 2354.5900              | 2.3546               | 5.226       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 06/08/2026 | 9.13 Call  | Bond Future                    | 2411.8600                     | 2.4119                  | 2279.5600              | 2.2796               | 5.485       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 05/11/2026 |            | Bond Future                    | 9.1826                        | 99.9564                 | 9.2274                 | 99.7036              | 0.487       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 05/11/2026 | 10.03 Call | Bond Future                    | 5499.2900                     | 5.4993                  | 5301.4000              | 5.3014               | 3.598       | 0.0000        | 0.0000 |
| 2025/10/22 | R035                | 05/11/2026 | 10.03 Put  | Bond Future                    | 851.4100                      | 0.8514                  | 906.2700               | 0.9063               | 6.443       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 |            | Bond Future                    | 9.5203                        | 110.9652                | 9.5429                 | 110.7919             | 0.237       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 11.24 Call | Bond Future                    | 12145.7200                    | 12.1457                 | 11972.4200             | 11.9724              | 1.427       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 11.24 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 12.33 Call | Bond Future                    | 18858.1500                    | 18.8582                 | 18684.8500             | 18.6849              | 0.919       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 12.33 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 10.98 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 06/11/2025 | 10.98 Call | Bond Future                    | 10437.8100                    | 10.4378                 | 10264.5100             | 10.2645              | 1.660       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 05/02/2026 |            | Bond Future                    | 9.5995                        | 112.9770                | 9.6229                 | 112.8008             | 0.244       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 05/02/2026 | 11.44 Call | Bond Future                    | 12692.5300                    | 12.6925                 | 12516.5000             | 12.5165              | 1.387       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 05/02/2026 | 11.44 Put  | Bond Future                    | 0.8500                        | 0.0009                  | 0.9300                 | 0.0009               | 9.412       | 0.0000        | 0.0000 |
| 2025/10/22 | R038                | 07/05/2026 |            | Bond Future                    | 9.6772                        | 109.5773                | 9.7015                 | 109.3980             | 0.251       | 0.0000        | 0.0000 |

---

|       |
|-------|
| 0     |
| 250   |
| 0     |
| 250   |
| 0     |
| 250   |
| 0     |
| 0     |
| 0     |
| 0     |
| 250   |
| 0     |
| 250   |
| 0     |
| 250   |
| 56    |
| 0     |
| 0     |
| 0     |
| 200   |
| 0     |
| 200   |
| 0     |
| 200   |
| 0     |
| 0     |
| 0     |
| 3,279 |
| 0     |
| 0     |
| 0     |
| 1,770 |
| 0     |
| 1,770 |
| 3,372 |
| 0     |
| 0     |
| 0     |

| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/10/22 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 11758.3500                 | 11.7584              | 11581.2000          | 11.5812           | 1.507       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 30.2600                    | 0.0303               | 32.4200             | 0.0324            | 7.138       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 06/08/2026 |            | Bond Future                 | 9.7650                     | 111.5740             | 9.7902              | 111.3923          | 0.258       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 13284.6800                 | 13.2847              | 13106.7800          | 13.1068           | 1.339       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 67.6000                    | 0.0676               | 71.3800             | 0.0714            | 5.592       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 05/11/2026 |            | Bond Future                 | 9.8605                     | 108.0525             | 9.8865              | 107.8685          | 0.264       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 6884.9800                  | 6.8850               | 6738.3900           | 6.7384            | 2.129       | 0.0000     | 0.0000 |
| 2025/10/22 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 1038.4100                  | 1.0384               | 1075.7900           | 1.0758            | 3.600       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/11/2025 |            | Bond Future                 | 9.8835                     | 117.6821             | 9.9214              | 117.2762          | 0.384       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/11/2025 | 11.76 Call | Bond Future                 | 17467.8600                 | 17.4679              | 17061.9600          | 17.0620           | 2.324       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/11/2025 | 11.76 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/02/2026 |            | Bond Future                 | 9.9529                     | 119.8157             | 9.9920              | 119.4028          | 0.393       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 14489.6800                 | 14.4897              | 14078.2500          | 14.0783           | 2.839       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 7.7200                     | 0.0077               | 9.2300              | 0.0092            | 19.560      | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 07/05/2026 |            | Bond Future                 | 10.0205                    | 116.1653             | 10.0609             | 115.7447          | 0.403       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 15452.4500                 | 15.4525              | 15039.8100          | 15.0398           | 2.670       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 62.3600                    | 0.0624               | 70.2900             | 0.0703            | 12.716      | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/08/2026 |            | Bond Future                 | 10.0952                    | 118.2819             | 10.1368             | 117.8547          | 0.412       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 19240.9300                 | 19.2409              | 18821.1200          | 18.8211           | 2.182       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 70.3300                    | 0.0703               | 77.7300             | 0.0777            | 10.522      | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/11/2026 |            | Bond Future                 | 10.1746                    | 114.5001             | 10.2175             | 114.0665          | 0.421       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/11/2026 | 11.21 Call | Bond Future                 | 10923.9300                 | 10.9239              | 10566.0800          | 10.5661           | 3.276       | 0.0000     | 0.0000 |
| 2025/10/22 | R053             | 05/11/2026 | 11.21 Put  | Bond Future                 | 1199.5200                  | 1.1995               | 1275.3600           | 1.2754            | 6.323       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/11/2025 |            | Bond Future                 | 7.3985                     | 107.3320             | 7.3926              | 107.3382          | 0.079       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/11/2025 | 8.13 Call  | Bond Future                 | 781.0500                   | 0.7811               | 787.3400            | 0.7873            | 0.805       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/11/2025 | 8.13 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 05/02/2026 |            | Bond Future                 | 8.4300                     | 103.1324             | 8.4300              | 103.1324          | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 05/02/2026 | 8.43 Call  | Bond Future                 | 85.3200                    | 0.0853               | 84.9200             | 0.0849            | 0.469       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 05/02/2026 | 8.43 Put   | Bond Future                 | 85.3200                    | 0.0853               | 84.9200             | 0.0849            | 0.469       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 07/05/2026 |            | Bond Future                 | 8.6900                     | 105.1300             | 8.6900              | 105.1300          | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 07/05/2026 | 8.69 Call  | Bond Future                 | 116.1500                   | 0.1162               | 115.8500            | 0.1159            | 0.258       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 07/05/2026 | 8.69 Put   | Bond Future                 | 116.1500                   | 0.1162               | 115.8500            | 0.1159            | 0.258       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/08/2026 |            | Bond Future                 | 8.5700                     | 102.1093             | 8.5700              | 102.1093          | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/08/2026 | 8.57 Call  | Bond Future                 | 95.6900                    | 0.0957               | 95.5300             | 0.0955            | 0.167       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 06/08/2026 | 8.57 Put   | Bond Future                 | 95.6900                    | 0.0957               | 95.5300             | 0.0955            | 0.167       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 05/11/2026 |            | Bond Future                 | 8.1200                     | 104.2987             | 8.1200              | 104.2987          | 0.000       | 0.0000     | 0.0000 |
| 2025/10/22 | R186             | 05/11/2026 | 8.12 Call  | Bond Future                 | 54.3400                    | 0.0543               | 54.2700             | 0.0543            | 0.129       | 0.0000     | 0.0000 |

|        |   |
|--------|---|
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
| 28,843 |   |
|        | 0 |
|        | 0 |
| 27,517 |   |
|        | 0 |
|        | 0 |
| 10,000 |   |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
| 70,706 |   |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |
|        | 0 |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 54.3400                       | 0.0543                  | 54.2700                | 0.0543               | 0.129       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/11/2025 |             | Bond Future                    | 283.7624                      | 283.7624                | 283.9425               | 283.9425             | 0.063       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/11/2025 | 275.64 Call | Bond Future                    | 8122.4400                     | 8.1224                  | 8302.4800              | 8.3025               | 2.217       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/11/2025 | 275.64 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/02/2026 |             | Bond Future                    | 283.6264                      | 283.6264                | 283.8110               | 283.8110             | 0.065       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 5806.3500                     | 5.8064                  | 5991.0100              | 5.9910               | 3.180       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 07/05/2026 |             | Bond Future                    | 288.9292                      | 288.9292                | 289.1172               | 289.1172             | 0.065       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 11379.1800                    | 11.3792                 | 11567.2400             | 11.5672              | 1.653       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/08/2026 |             | Bond Future                    | 288.8316                      | 288.8316                | 289.0295               | 289.0295             | 0.069       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 9971.5500                     | 9.9716                  | 10169.5100             | 10.1695              | 1.985       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/11/2026 |             | Bond Future                    | 293.9752                      | 293.9752                | 294.1792               | 294.1792             | 0.069       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 13515.2000                    | 13.5152                 | 13719.2200             | 13.7192              | 1.510       | 0.0000        | 0.0000 |
| 2025/10/22 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/11/2025 |             | Bond Future                    | 9.1928                        | 81.2852                 | 9.2208                 | 81.1245              | 0.305       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/11/2025 | 11.27 Call  | Bond Future                    | 10855.9200                    | 10.8559                 | 10695.2200             | 10.6952              | 1.480       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/11/2025 | 11.27 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/02/2026 |             | Bond Future                    | 9.2588                        | 82.7589                 | 9.2878                 | 82.5955              | 0.313       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/02/2026 | 10.93 Call  | Bond Future                    | 8748.9300                     | 8.7489                  | 8585.8700              | 8.5859               | 1.864       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/02/2026 | 10.93 Put   | Bond Future                    | 1.9200                        | 0.0019                  | 2.1700                 | 0.0022               | 13.021      | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 07/05/2026 |             | Bond Future                    | 9.3229                        | 81.1347                 | 9.3530                 | 80.9684              | 0.323       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 8989.7500                     | 8.9898                  | 8825.6800              | 8.8257               | 1.825       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 24.8700                       | 0.0249                  | 27.0900                | 0.0271               | 8.926       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/08/2026 |             | Bond Future                    | 9.3965                        | 82.6135                 | 9.4276                 | 82.4448              | 0.331       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 9999.5500                     | 9.9996                  | 9834.6100              | 9.8346               | 1.649       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 52.5200                       | 0.0525                  | 56.2700                | 0.0563               | 7.140       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/11/2026 |             | Bond Future                    | 9.4774                        | 80.9152                 | 9.5096                 | 80.7442              | 0.340       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 5177.6800                     | 5.1777                  | 5043.5600              | 5.0436               | 2.590       | 0.0000        | 0.0000 |
| 2025/10/22 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 849.5500                      | 0.8496                  | 886.4500               | 0.8865               | 4.343       | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 06/11/2025 |             | Bond Future                    | 253.6178                      | 253.6178                | 253.7715               | 253.7715             | 0.061       | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 06/11/2025 | 252.14 Call | Bond Future                    | 1477.7500                     | 1.4778                  | 1631.4900              | 1.6315               | 10.404      | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 06/11/2025 | 252.14 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 05/02/2026 |             | Bond Future                    | 258.2788                      | 258.2788                | 258.4361               | 258.4361             | 0.061       | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 05/02/2026 | 253.10 Call | Bond Future                    | 5178.7500                     | 5.1788                  | 5336.0500              | 5.3361               | 3.037       | 0.0000        | 0.0000 |
| 2025/10/22 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |

---

|        |
|--------|
| 0      |
| 780    |
| 0      |
| 0      |
| 573    |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 8,444  |
| 0      |
| 0      |
| 31,804 |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 2,732  |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 1,333  |
| 0      |
| 0      |
| 110    |
| 0      |
| 0      |

| 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 |
|------------|------------------|------------|-------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/10/22 | R210             | 07/05/2026 |             | Bond Future | 259.6217                    | 259.6217                   | 259.7847             | 259.7847            | 0.063             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 07/05/2026 | 255.40 Call | Bond Future | 4221.7300                   | 4.2217                     | 4384.6700            | 4.3847              | 3.860             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 07/05/2026 | 255.40 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 06/08/2026 |             | Bond Future | 264.4167                    | 264.4167                   | 264.5848             | 264.5848            | 0.064             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 06/08/2026 | 259.84 Call | Bond Future | 4576.7000                   | 4.5767                     | 4744.7500            | 4.7448              | 3.672             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 06/08/2026 | 259.84 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 05/11/2026 |             | Bond Future | 265.5889                    | 265.5889                   | 265.7637             | 265.7637            | 0.066             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 05/11/2026 | 253.33 Call | Bond Future | 12258.9100                  | 12.2589                    | 12433.6500           | 12.4337             | 1.425             | 0.0000      | 0.0000     |
| 2025/10/22 | R210             | 05/11/2026 | 253.33 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/11/2025 |             | Bond Future | 7.9580                      | 97.2977                    | 8.0071               | 97.0939             | 0.617             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/11/2025 | 10.05 Call  | Bond Future | 8228.0400                   | 8.2280                     | 8024.2900            | 8.0243              | 2.476             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/11/2025 | 10.05 Put   | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/02/2026 |             | Bond Future | 7.9989                      | 99.0617                    | 8.0510               | 98.8546             | 0.650             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/02/2026 | 9.89 Call   | Bond Future | 7191.5700                   | 7.1916                     | 6984.4500            | 6.9845              | 2.880             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/02/2026 | 9.89 Put    | Bond Future | 0.0700                      | 0.0001                     | 0.1000               | 0.0001              | 42.857            | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 07/05/2026 |             | Bond Future | 8.0290                      | 97.3383                    | 8.0842               | 97.1274             | 0.688             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 07/05/2026 | 9.80 Call   | Bond Future | 6499.0800                   | 6.4991                     | 6289.5000            | 6.2895              | 3.225             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 07/05/2026 | 9.80 Put    | Bond Future | 5.5700                      | 0.0056                     | 6.9100               | 0.0069              | 24.057            | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/08/2026 |             | Bond Future | 8.0727                      | 99.1128                    | 8.1314               | 98.8988             | 0.726             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/08/2026 | 9.69 Call   | Bond Future | 5732.4000                   | 5.7324                     | 5524.7500            | 5.5248              | 3.622             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 06/08/2026 | 9.69 Put    | Bond Future | 35.7700                     | 0.0358                     | 42.1400              | 0.0421              | 17.808            | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/11/2026 |             | Bond Future | 8.1344                      | 97.3054                    | 8.1968               | 97.0884             | 0.766             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/11/2026 | 8.75 Call   | Bond Future | 2739.9400                   | 2.7399                     | 2582.7000            | 2.5827              | 5.739             | 0.0000      | 0.0000     |
| 2025/10/22 | R213             | 05/11/2026 | 8.75 Put    | Bond Future | 623.9500                    | 0.6240                     | 683.6500             | 0.6837              | 9.568             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/11/2025 |             | Bond Future | 9.8548                      | 75.0442                    | 9.8724               | 74.9333             | 0.179             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/11/2025 | 11.64 Call  | Bond Future | 10111.8600                  | 10.1119                    | 10000.9500           | 10.0010             | 1.097             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/11/2025 | 11.64 Put   | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 05/02/2026 |             | Bond Future | 9.9311                      | 76.4048                    | 9.9493               | 76.2921             | 0.183             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 05/02/2026 | 11.26 Call  | Bond Future | 7642.5400                   | 7.6425                     | 7530.5800            | 7.5306              | 1.465             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 05/02/2026 | 11.26 Put   | Bond Future | 12.8700                     | 0.0129                     | 13.6300              | 0.0136              | 5.905             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 07/05/2026 |             | Bond Future | 10.0016                     | 74.5169                    | 10.0204              | 74.4021             | 0.187             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 07/05/2026 | 11.53 Call  | Bond Future | 8628.3600                   | 8.6284                     | 8516.1300            | 8.5161              | 1.301             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 07/05/2026 | 11.53 Put   | Bond Future | 54.9100                     | 0.0549                     | 57.4500              | 0.0575              | 4.626             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/08/2026 |             | Bond Future | 10.0811                     | 75.8751                    | 10.1003              | 75.7589             | 0.191             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/08/2026 | 11.97 Call  | Bond Future | 10332.3500                  | 10.3324                    | 10219.2800           | 10.2193             | 1.094             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 06/08/2026 | 11.97 Put   | Bond Future | 83.0400                     | 0.0830                     | 86.1900              | 0.0862              | 3.793             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 05/11/2026 |             | Bond Future | 10.1681                     | 73.9124                    | 10.1879              | 73.7947             | 0.195             | 0.0000      | 0.0000     |
| 2025/10/22 | R214             | 05/11/2026 | 10.97 Call  | Bond Future | 5596.9200                   | 5.5969                     | 5504.6200            | 5.5046              | 1.649             | 0.0000      | 0.0000     |

---

|        |
|--------|
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 80,161 |
| 0      |
| 0      |
| 3,963  |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 37,146 |
| 0      |
| 0      |
| 5,839  |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |
| 0      |

| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/10/22 | R214                | 05/11/2026 | 10.97 Put   | Bond Future                    | 1035.6200                     | 1.0356                  | 1060.9800              | 1.0610               | 2.449       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/11/2025 |             | Bond Future                    | 10.0098                       | 90.5546                 | 10.0375                | 90.3322              | 0.277       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/11/2025 | 11.74 Call  | Bond Future                    | 12312.3500                    | 12.3124                 | 12090.0100             | 12.0900              | 1.806       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/11/2025 | 11.74 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 |             | Bond Future                    | 10.0861                       | 92.1964                 | 10.1146                | 91.9703              | 0.283       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 11.46 Call  | Bond Future                    | 9902.9000                     | 9.9029                  | 9678.4100              | 9.6784               | 2.267       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 11.46 Put   | Bond Future                    | 14.0300                       | 0.0140                  | 15.6800                | 0.0157               | 11.761      | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 9.50 Put    | Bond Future                    | 5310.7100                     | 5.3107                  | 5493.0300              | 5.4930               | 3.433       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 9.50 Call   | Bond Future                    | 451.1800                      | 0.4512                  | 407.3600               | 0.4074               | 9.712       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 10.00 Put   | Bond Future                    | 2224.7300                     | 2.2247                  | 2342.4300              | 2.3424               | 5.291       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 10.00 Call  | Bond Future                    | 1537.1300                     | 1.5371                  | 1428.6900              | 1.4287               | 7.055       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 10.48 Call  | Bond Future                    | 3684.2500                     | 3.6843                  | 3507.0800              | 3.5071               | 4.809       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 10.48 Put   | Bond Future                    | 645.9600                      | 0.6460                  | 694.9300               | 0.6949               | 7.581       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 9.65 Put    | Bond Future                    | 4247.1500                     | 4.2472                  | 4413.4300              | 4.4134               | 3.915       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/02/2026 | 9.65 Call   | Bond Future                    | 671.9300                      | 0.6719                  | 612.0700               | 0.6121               | 8.909       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 07/05/2026 |             | Bond Future                    | 10.1566                       | 89.4583                 | 10.1860                | 89.2280              | 0.290       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 07/05/2026 | 11.72 Call  | Bond Future                    | 11043.6700                    | 11.0437                 | 10818.8900             | 10.8189              | 2.035       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 07/05/2026 | 11.72 Put   | Bond Future                    | 65.7200                       | 0.0657                  | 71.2000                | 0.0712               | 8.338       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/08/2026 |             | Bond Future                    | 10.2354                       | 91.0888                 | 10.2657                | 90.8550              | 0.296       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/08/2026 | 12.37 Call  | Bond Future                    | 14302.2300                    | 14.3022                 | 14072.8400             | 14.0728              | 1.604       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 06/08/2026 | 12.37 Put   | Bond Future                    | 62.6600                       | 0.0627                  | 67.0600                | 0.0671               | 7.022       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/11/2026 |             | Bond Future                    | 10.3211                       | 88.2521                 | 10.3523                | 88.0149              | 0.302       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/11/2026 | 11.31 Call  | Bond Future                    | 8016.8100                     | 8.0168                  | 7822.7100              | 7.8227               | 2.421       | 0.0000        | 0.0000 |
| 2025/10/22 | R248                | 05/11/2026 | 11.31 Put   | Bond Future                    | 989.5200                      | 0.9895                  | 1032.5700              | 1.0326               | 4.351       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/11/2025 |             | Bond Future                    | 102.3729                      | 102.3729                | 102.2048               | 102.2048             | 0.164       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/11/2025 | 101.16 Call | Bond Future                    | 1438.5600                     | 1.4386                  | 1294.6400              | 1.2946               | 10.004      | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/11/2025 | 101.16 Put  | Bond Future                    | 225.6900                      | 0.2257                  | 249.8900               | 0.2499               | 10.723      | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 05/02/2026 |             | Bond Future                    | 104.2290                      | 104.2290                | 104.0581               | 104.0581             | 0.164       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 05/02/2026 | 102.99 Call | Bond Future                    | 2395.8100                     | 2.3958                  | 2283.0900              | 2.2831               | 4.705       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 05/02/2026 | 102.99 Put  | Bond Future                    | 1156.8500                     | 1.1569                  | 1215.0300              | 1.2150               | 5.029       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 07/05/2026 |             | Bond Future                    | 101.1732                      | 101.1732                | 100.9992               | 100.9992             | 0.172       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 07/05/2026 | 99.91 Call  | Bond Future                    | 3033.6700                     | 3.0337                  | 2925.0800              | 2.9251               | 3.579       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 07/05/2026 | 99.91 Put   | Bond Future                    | 1770.5200                     | 1.7705                  | 1835.9200              | 1.8359               | 3.694       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/08/2026 |             | Bond Future                    | 103.0167                      | 103.0167                | 102.8404               | 102.8404             | 0.171       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/08/2026 | 101.74 Call | Bond Future                    | 3557.4700                     | 3.5575                  | 3450.3800              | 3.4504               | 3.010       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 06/08/2026 | 101.74 Put  | Bond Future                    | 2280.7500                     | 2.2808                  | 2350.0200              | 2.3500               | 3.037       | 0.0000        | 0.0000 |
| 2025/10/22 | R2R9                | 05/11/2026 |             | Bond Future                    | 99.8491                       | 99.8491                 | 99.6704                | 99.6704              | 0.179       | 0.0000        | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |           | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2025/10/22 | R2R9                | 05/11/2026 | 98.56 Call  | Bond Future                    | 4006.6500                     | 4.0067                  | 3899.8000 | 3.8998                 | 2.667                | 0.0000      | 0.0000        |
| 2025/10/22 | R2R9                | 05/11/2026 | 98.56 Put   | Bond Future                    | 2717.6000                     | 2.7176                  | 2789.4100 | 2.7894                 | 2.642                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/11/2025 |             | Bond Future                    | 102.4987                      | 102.4987                | 102.3984  | 102.3984               | 0.098                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/11/2025 | 101.58 Call | Bond Future                    | 1267.8300                     | 1.2678                  | 1178.3500 | 1.1784                 | 7.058                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/11/2025 | 101.58 Put  | Bond Future                    | 349.1400                      | 0.3491                  | 359.9100  | 0.3599                 | 3.085                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/02/2026 |             | Bond Future                    | 104.3570                      | 104.3570                | 104.2553  | 104.2553               | 0.097                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/02/2026 | 103.43 Call | Bond Future                    | 2344.9300                     | 2.3449                  | 2277.0400 | 2.2770                 | 2.895                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/02/2026 | 103.43 Put  | Bond Future                    | 1417.9400                     | 1.4179                  | 1451.7800 | 1.4518                 | 2.387                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 07/05/2026 |             | Bond Future                    | 101.1775                      | 101.1775                | 101.0740  | 101.0740               | 0.102                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 07/05/2026 | 100.23 Call | Bond Future                    | 3048.9800                     | 3.0490                  | 2983.7700 | 2.9838                 | 2.139                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 07/05/2026 | 100.23 Put  | Bond Future                    | 2101.4700                     | 2.1015                  | 2139.7900 | 2.1398                 | 1.823                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/08/2026 |             | Bond Future                    | 103.0211                      | 103.0211                | 102.9165  | 102.9165               | 0.102                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/08/2026 | 102.06 Call | Bond Future                    | 3622.8600                     | 3.6229                  | 3558.7700 | 3.5588                 | 1.769                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 06/08/2026 | 102.06 Put  | Bond Future                    | 2661.7200                     | 2.6617                  | 2702.2500 | 2.7023                 | 1.523                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/11/2026 |             | Bond Future                    | 99.7274                       | 99.7274                 | 99.6218   | 99.6218                | 0.106                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/11/2026 | 98.76 Call  | Bond Future                    | 4118.6000                     | 4.1186                  | 4054.8900 | 4.0549                 | 1.547                | 0.0000      | 0.0000        |
| 2025/10/22 | R4R2                | 05/11/2026 | 98.76 Put   | Bond Future                    | 3151.2000                     | 3.1512                  | 3193.1400 | 3.1931                 | 1.331                | 0.0000      | 0.0000        |
| 2025/10/22 | X038                | 31/01/2038 |             | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/10/22 | X210                | 31/03/2028 |             | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/10/22 | X213                | 28/02/2031 |             | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/10/22 | X214                | 28/02/2041 |             | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| Total      |                     |            |             |                                |                               |                         |           |                        |                      |             |               |

