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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2025 TO 09/12/2025

| 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<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/12/09 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2029                | 05/02/2026 |             | Bond Future                    | 145.3905                      | 145.3905                | 145.1142               | 145.1142             | 0.190       | 0.0000        |
| 2025/12/09 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 5280.4700                     | 5.2805                  | 5004.1800              | 5.0042               | 5.232       | 0.0000        |
| 2025/12/09 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2029                | 07/05/2026 |             | Bond Future                    | 146.5668                      | 146.5668                | 146.2860               | 146.2860             | 0.192       | 0.0000        |
| 2025/12/09 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 4746.8400                     | 4.7468                  | 4466.0200              | 4.4660               | 5.916       | 0.0000        |
| 2025/12/09 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/12/09 | 2029             | 06/08/2026 |             | Bond Future                 | 149.2458                   | 149.2458             | 148.9601            | 148.9601          | 0.191       | 0.0000     |
| 2025/12/09 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 5145.8200                  | 5.1458               | 4860.1100           | 4.8601            | 5.552       | 0.0000     |
| 2025/12/09 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | 2029             | 05/11/2026 |             | Bond Future                 | 150.4029                   | 150.4029             | 150.1136            | 150.1136          | 0.192       | 0.0000     |
| 2025/12/09 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 2842.9400                  | 2.8429               | 2553.5800           | 2.5536            | 10.178      | 0.0000     |
| 2025/12/09 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | 2029             | 04/02/2027 |             | Bond Future                 | 153.0272                   | 153.0272             | 152.7333            | 152.7333          | 0.192       | 0.0000     |
| 2025/12/09 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 3307.2300                  | 3.3072               | 3013.2800           | 3.0133            | 8.888       | 0.0000     |
| 2025/12/09 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | 2030             | 05/02/2026 |             | Bond Future                 | 7.6037                     | 101.5541             | 7.7135              | 101.1814          | 1.444       | 0.0000     |
| 2025/12/09 | 2030             | 05/02/2026 | 9.49 Call   | Bond Future                 | 6175.7500                  | 6.1758               | 5803.4400           | 5.8034            | 6.029       | 0.0000     |
| 2025/12/09 | 2030             | 05/02/2026 | 9.49 Put    | Bond Future                 | 0.5300                     | 0.0005               | 0.9100              | 0.0009            | 71.698      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 |             | Bond Future                 | 7.6369                     | 103.3708             | 7.7552              | 102.9915          | 1.550       | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future                 | 5478.2500                  | 5.4783               | 5111.2000           | 5.1112            | 6.700       | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future                 | 34.9700                    | 0.0350               | 47.2200             | 0.0472            | 35.030      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.21 Put    | Bond Future                 | 1564.0500                  | 1.5641               | 1877.4000           | 1.8774            | 20.035      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.21 Call   | Bond Future                 | 181.6400                   | 0.1816               | 115.6900            | 0.1157            | 36.308      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.71 Put    | Bond Future                 | 669.1500                   | 0.6692               | 851.3100            | 0.8513            | 27.223      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.71 Call   | Bond Future                 | 903.7200                   | 0.9037               | 706.5800            | 0.7066            | 21.814      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.92 Call   | Bond Future                 | 1366.7100                  | 1.3667               | 1122.4200           | 1.1224            | 17.874      | 0.0000     |
| 2025/12/09 | 2030             | 07/05/2026 | 7.92 Put    | Bond Future                 | 462.3400                   | 0.4623               | 597.3500            | 0.5974            | 29.201      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 1714.7800                  | 1.7148               | 2014.8700           | 2.0149            | 17.500      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 298.1300                   | 0.2981               | 212.2500            | 0.2123            | 28.806      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 915.1600                   | 0.9152               | 1110.1200           | 1.1101            | 21.303      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 1016.9900                  | 1.0170               | 825.9800            | 0.8260            | 18.782      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 1737.9100                  | 1.7379               | 1487.0300           | 1.4870            | 14.436      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 589.6200                   | 0.5896               | 724.7100            | 0.7247            | 22.911      | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 |             | Bond Future                 | 7.6762                     | 101.2260             | 7.8046              | 100.8400          | 1.673       | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 4658.1600                  | 4.6582               | 4307.4600           | 4.3075            | 7.529       | 0.0000     |
| 2025/12/09 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 135.9000                   | 0.1359               | 171.1700            | 0.1712            | 25.953      | 0.0000     |
| 2025/12/09 | 2030             | 05/11/2026 |             | Bond Future                 | 7.7173                     | 102.9920             | 7.8567              | 102.5996          | 1.806       | 0.0000     |
| 2025/12/09 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 2426.0900                  | 2.4261               | 2147.2500           | 2.1473            | 11.493      | 0.0000     |
| 2025/12/09 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 549.4700                   | 0.5495               | 663.1000            | 0.6631            | 20.680      | 0.0000     |
| 2025/12/09 | 2030             | 04/02/2027 |             | Bond Future                 | 7.7848                     | 100.7572             | 7.9374              | 100.3583          | 1.960       | 0.0000     |
| 2025/12/09 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 1243.8600                  | 1.2439               | 1046.3000           | 1.0463            | 15.883      | 0.0000     |
| 2025/12/09 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 1151.6500                  | 1.1517               | 1353.0300           | 1.3530            | 17.486      | 0.0000     |
| 2025/12/09 | 2031             | 05/02/2026 |             | Bond Future                 | 113.0860                   | 113.0860             | 113.4747            | 113.4747          | 0.344       | 0.0000     |
| 2025/12/09 | 2031             | 05/02/2026 | 111.76 Call | Bond Future                 | 1349.8600                  | 1.3499               | 1722.2100           | 1.7222            | 27.584      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2025/12/09 | 2031             | 05/02/2026 | 111.76 Put  | Bond Future                 | 23.8500                    | 0.0239               | 7.5300     | 0.0075              | 68.428            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 07/05/2026 |             | Bond Future                 | 115.1366                   | 115.1366             | 115.5324   | 115.5324            | 0.344             | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 07/05/2026 | 113.84 Call | Bond Future                 | 1412.3900                  | 1.4124               | 1755.8700  | 1.7559              | 24.319            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 07/05/2026 | 113.84 Put  | Bond Future                 | 115.8200                   | 0.1158               | 63.5200    | 0.0635              | 45.156            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 06/08/2026 |             | Bond Future                 | 114.8164                   | 114.8164             | 115.2209   | 115.2209            | 0.352             | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 1281.3200                  | 1.2813               | 1591.5200  | 1.5915              | 24.209            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 274.9700                   | 0.2750               | 180.5800   | 0.1806              | 34.327            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 05/11/2026 |             | Bond Future                 | 116.8465                   | 116.8465             | 117.2585   | 117.2585            | 0.353             | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 5357.2900                  | 5.3573               | 5768.8500  | 5.7689              | 7.682             | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 0.7800                     | 0.0008               | 0.3500     | 0.0004              | 55.128            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 04/02/2027 |             | Bond Future                 | 116.4256                   | 116.4256             | 116.8459   | 116.8459            | 0.361             | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 937.8800                   | 0.9379               | 1185.7900  | 1.1858              | 26.433            | 0.0000      | 0.0000     |
| 2025/12/09 | 2031             | 04/02/2027 | 116.18 Put  | Bond Future                 | 692.2800                   | 0.6923               | 519.9200   | 0.5199              | 24.897            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/02/2026 |             | Bond Future                 | 7.9833                     | 104.2725             | 8.0863     | 103.7780            | 1.290             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/02/2026 | 10.16 Call  | Bond Future                 | 9842.3700                  | 9.8424               | 9348.0600  | 9.3481              | 5.022             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/02/2026 | 10.16 Put   | Bond Future                 | 0.3100                     | 0.0003               | 0.5000     | 0.0005              | 61.290            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 07/05/2026 |             | Bond Future                 | 8.0235                     | 101.9788             | 8.1320     | 101.4755            | 1.353             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 07/05/2026 | 10.14 Call  | Bond Future                 | 9300.5900                  | 9.3006               | 8805.4800  | 8.8055              | 5.323             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 07/05/2026 | 10.14 Put   | Bond Future                 | 25.3000                    | 0.0253               | 33.4900    | 0.0335              | 32.372            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 06/08/2026 |             | Bond Future                 | 8.0675                     | 103.8180             | 8.1821     | 103.3058            | 1.421             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 8793.6600                  | 8.7937               | 8304.1800  | 8.3042              | 5.566             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 93.0700                    | 0.0931               | 115.7800   | 0.1158              | 24.401            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/11/2026 |             | Bond Future                 | 8.1203                     | 101.4720             | 8.2415     | 100.9511            | 1.493             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/11/2026 | 9.16 Call   | Bond Future                 | 4885.6500                  | 4.8857               | 4465.7100  | 4.4657              | 8.595             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 05/11/2026 | 9.16 Put    | Bond Future                 | 524.1900                   | 0.5242               | 625.1900   | 0.6252              | 19.268            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 04/02/2027 |             | Bond Future                 | 8.1915                     | 103.2166             | 8.3200     | 102.6870            | 1.569             | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 04/02/2027 | 8.48 Call   | Bond Future                 | 2550.2400                  | 2.5502               | 2237.8700  | 2.2379              | 12.249            | 0.0000      | 0.0000     |
| 2025/12/09 | 2032             | 04/02/2027 | 8.48 Put    | Bond Future                 | 1366.2900                  | 1.3663               | 1583.5200  | 1.5835              | 15.899            | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 05/02/2026 |             | Bond Future                 | 143.6443                   | 143.6443             | 142.7019   | 142.7019            | 0.656             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 05/02/2026 | 132.88 Call | Bond Future                 | 10764.3300                 | 10.7643              | 9821.8800  | 9.8219              | 8.755             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 05/02/2026 | 132.88 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 07/05/2026 |             | Bond Future                 | 144.6868                   | 144.6868             | 143.7275   | 143.7275            | 0.663             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 07/05/2026 | 135.16 Call | Bond Future                 | 9526.8000                  | 9.5268               | 8567.5400  | 8.5675              | 10.069            | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 07/05/2026 | 135.16 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 06/08/2026 |             | Bond Future                 | 147.3315                   | 147.3315             | 146.3549   | 146.3549            | 0.663             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 06/08/2026 | 134.25 Call | Bond Future                 | 13081.4900                 | 13.0815              | 12104.8900 | 12.1049             | 7.466             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 06/08/2026 | 134.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2033             | 05/11/2026 |             | Bond Future                 | 148.3515                   | 148.3515             | 147.3590   | 147.3590            | 0.669             | 0.0000      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/09 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 11091.5100                    | 11.0915                 | 10098.9700             | 10.0990              | 8.949       | 0.0000        | 0.0000 |
| 2025/12/09 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | 2033                | 04/02/2027 |             | Bond Future                    | 150.9402                      | 150.9402                | 149.9308               | 149.9308             | 0.669       | 0.0000        | 0.0000 |
| 2025/12/09 | 2033                | 04/02/2027 | 142.71 Call | Bond Future                    | 8230.1600                     | 8.2302                  | 7220.7700              | 7.2208               | 12.265      | 0.0000        | 0.0000 |
| 2025/12/09 | 2033                | 04/02/2027 | 142.71 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 15386.0800                    | 15.3861                 | 14869.2600             | 14.8693              | 3.359       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 22134.5600                    | 22.1346                 | 21617.7100             | 21.6177              | 2.335       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 0.0900                        | 0.0001                  | 0.1200                 | 0.0001               | 33.333      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 19891.4300                    | 19.8914                 | 19374.5800             | 19.3746              | 2.598       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 1.4300                        | 0.0014                  | 1.9400                 | 0.0019               | 35.664      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 12632.2700                    | 12.6323                 | 12115.9300             | 12.1159              | 4.087       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 17812.3300                    | 17.8123                 | 17295.4900             | 17.2955              | 2.902       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0100                 | 0.0000               | 100.000     | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 15170.2800                    | 15.1703                 | 14653.4700             | 14.6535              | 3.407       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 0.1100                        | 0.0001                  | 0.1500                 | 0.0002               | 36.364      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 4.0600                        | 0.0041                  | 5.4800                 | 0.0055               | 34.975      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 11209.3400                    | 11.2093                 | 10693.9100             | 10.6939              | 4.598       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 |             | Bond Future                    | 8.8635                        | 97.7127                 | 8.9397                 | 97.1958              | 0.859       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 14299.2700                    | 14.2993                 | 13782.5300             | 13.7825              | 3.614       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 0.2800                        | 0.0003                  | 0.3900                 | 0.0004               | 39.286      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 9.65 Call   | Bond Future                    | 5254.4100                     | 5.2544                  | 4769.4700              | 4.7695               | 9.229       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 9.65 Put    | Bond Future                    | 91.4100                       | 0.0914                  | 123.3200               | 0.1233               | 34.909      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.10 Call  | Bond Future                    | 7972.8300                     | 7.9728                  | 7463.7800              | 7.4638               | 6.385       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 05/02/2026 | 10.10 Put   | Bond Future                    | 21.5900                       | 0.0216                  | 29.3900                | 0.0294               | 36.128      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 9.00 Put    | Bond Future                    | 1541.7200                     | 1.5417                  | 1782.7200              | 1.7827               | 15.632      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 9.00 Call   | Bond Future                    | 2047.5800                     | 2.0476                  | 1762.4900              | 1.7625               | 13.923      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 9.49 Put    | Bond Future                    | 702.5600                      | 0.7026                  | 824.7600               | 0.8248               | 17.394      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 9.49 Call   | Bond Future                    | 4387.2900                     | 4.3873                  | 3983.4000              | 3.9834               | 9.206       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 10.06 Call  | Bond Future                    | 7494.0200                     | 7.4940                  | 7020.4800              | 7.0205               | 6.319       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 10.06 Put   | Bond Future                    | 286.2900                      | 0.2863                  | 338.8400               | 0.3388               | 18.356      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 |             | Bond Future                    | 8.9240                        | 99.4607                 | 9.0031                 | 98.9346              | 0.886       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 14403.1700                    | 14.4032                 | 13882.3600             | 13.8824              | 3.616       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 24.3900                       | 0.0244                  | 29.6700                | 0.0297               | 21.648      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 19913.9100                    | 19.9139                 | 19388.0700             | 19.3881              | 2.641       | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 0.8900                        | 0.0009                  | 1.1400                 | 0.0011               | 28.090      | 0.0000        | 0.0000 |
| 2025/12/09 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 63.8200                       | 0.0638                  | 76.3400                | 0.0763               | 19.618      | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/12/09 | 2037             | 07/05/2026 | 10.95 Call  | Bond Future                 | 12420.5600                 | 12.4206              | 11906.9900          | 11.9070           | 4.135       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 13782.2900                 | 13.7823              | 13265.7100          | 13.2657           | 3.748       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 120.0800                   | 0.1201               | 138.8300            | 0.1388            | 15.615      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 10662.9900                 | 10.6630              | 10168.9400          | 10.1689           | 4.633       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 283.4800                   | 0.2835               | 324.7600            | 0.3248            | 14.562      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 613.1900                   | 0.6132               | 700.7800            | 0.7008            | 14.284      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 7055.1100                  | 7.0551               | 6607.3700           | 6.6074            | 6.346       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 |             | Bond Future                 | 8.9896                     | 96.9947              | 9.0717              | 96.4593           | 0.913       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 15861.3700                 | 15.8614              | 15335.2500          | 15.3353           | 3.317       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 53.6500                    | 0.0537               | 62.8600             | 0.0629            | 17.167      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 |             | Bond Future                 | 9.0543                     | 98.6867              | 9.1394              | 98.1422           | 0.940       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 9955.4200                  | 9.9554               | 9478.9000           | 9.4789            | 4.787       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 566.3400                   | 0.5663               | 634.3400            | 0.6343            | 12.007      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 11023.8800                 | 11.0239              | 10535.9700          | 10.5360           | 4.426       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 470.5000                   | 0.4705               | 527.1100            | 0.5271            | 12.032      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 7981.7200                  | 7.9817               | 7533.4700           | 7.5335            | 5.616       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 812.2300                   | 0.8122               | 908.5000            | 0.9085            | 11.853      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 1705.5100                  | 1.7055               | 1896.7900           | 1.8968            | 11.215      | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 4263.8000                  | 4.2638               | 3910.5600           | 3.9106            | 8.285       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 04/02/2027 |             | Bond Future                 | 9.1319                     | 96.1269              | 9.2203              | 95.5734           | 0.969       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 4470.2800                  | 4.4703               | 4124.2500           | 4.1243            | 7.741       | 0.0000     | 0.0000 |
| 2025/12/09 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 2133.5500                  | 2.1336               | 2341.0600           | 2.3411            | 9.726       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/02/2026 |             | Bond Future                 | 158.3053                   | 158.3053             | 157.4878            | 157.4878          | 0.516       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/02/2026 | 143.20 Call | Bond Future                 | 15105.2800                 | 15.1053              | 14287.8200          | 14.2878           | 5.412       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/02/2026 | 143.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 07/05/2026 |             | Bond Future                 | 161.1758                   | 161.1758             | 160.3436            | 160.3436          | 0.516       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 16645.8300                 | 16.6458              | 15813.6200          | 15.8136           | 5.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 06/08/2026 |             | Bond Future                 | 161.9206                   | 161.9206             | 161.0747            | 161.0747          | 0.522       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 17200.5800                 | 17.2006              | 16354.6800          | 16.3547           | 4.918       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/11/2026 |             | Bond Future                 | 164.7844                   | 164.7844             | 163.9239            | 163.9239          | 0.522       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 18474.3900                 | 18.4744              | 17613.8600          | 17.6139           | 4.658       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 04/02/2027 |             | Bond Future                 | 165.4272                   | 165.4272             | 164.5528            | 164.5528          | 0.529       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 11597.1800                 | 11.5972              | 10722.7700          | 10.7228           | 7.540       | 0.0000     | 0.0000 |
| 2025/12/09 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | 2040             | 05/02/2026 | 10.35 Put   | Bond Future                 | 40.9500                    | 0.0410               | 58.6300             | 0.0586            | 43.175      | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/12/09 | 2040                | 05/02/2026 | 10.35 Call | Bond Future                    | 8254.7400                     | 8.2547                  | 7574.5900              | 7.5746               | 8.240       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 10.75 Call | Bond Future                    | 10877.7600                    | 10.8778                 | 10185.4300             | 10.1854              | 6.365       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 10.75 Put  | Bond Future                    | 12.6400                       | 0.0126                  | 18.1400                | 0.0181               | 43.513      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.15 Call | Bond Future                    | 13406.9300                    | 13.4069                 | 12710.5000             | 12.7105              | 5.195       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.15 Put  | Bond Future                    | 3.1200                        | 0.0031                  | 4.5200                 | 0.0045               | 44.872      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 24990.9400                    | 24.9909                 | 24293.1100             | 24.2931              | 2.792       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 0.0800                        | 0.0001                  | 0.1300                 | 0.0001               | 62.500      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 17418.8100                    | 17.4188                 | 16721.0300             | 16.7210              | 4.006       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 |            | Bond Future                    | 9.2118                        | 98.5976                 | 9.3031                 | 97.8998              | 0.991       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.49 Call | Bond Future                    | 15477.8000                    | 15.4778                 | 14780.2400             | 14.7802              | 4.507       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 11.49 Put  | Bond Future                    | 0.5500                        | 0.0006                  | 0.8200                 | 0.0008               | 49.091      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.80 Put   | Bond Future                    | 219.2300                      | 0.2192                  | 306.0000               | 0.3060               | 39.579      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.80 Call  | Bond Future                    | 4592.7300                     | 4.5927                  | 3981.6700              | 3.9817               | 13.305      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 10.24 Call | Bond Future                    | 7521.4200                     | 7.5214                  | 6848.0700              | 6.8481               | 8.952       | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 10.24 Put  | Bond Future                    | 57.2700                       | 0.0573                  | 81.7500                | 0.0818               | 42.745      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.05 Put   | Bond Future                    | 1897.8400                     | 1.8978                  | 2380.7000              | 2.3807               | 25.443      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.05 Call  | Bond Future                    | 644.1000                      | 0.6441                  | 429.1300               | 0.4291               | 33.375      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.20 Put   | Bond Future                    | 1276.3300                     | 1.2763                  | 1650.3700              | 1.6504               | 29.306      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.20 Call  | Bond Future                    | 1185.8700                     | 1.1859                  | 862.0800               | 0.8621               | 27.304      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.40 Call  | Bond Future                    | 2155.2200                     | 2.1552                  | 1701.4600              | 1.7015               | 21.054      | 0.0000        |
| 2025/12/09 | 2040                | 05/02/2026 | 9.40 Put   | Bond Future                    | 724.5600                      | 0.7246                  | 968.6300               | 0.9686               | 33.685      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 |            | Bond Future                    | 9.2769                        | 100.3614                | 9.3713                 | 99.6512              | 1.018       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 15966.8500                    | 15.9669                 | 15264.8800             | 15.2649              | 4.396       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 31.5100                       | 0.0315                  | 39.7900                | 0.0398               | 26.277      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 19064.6500                    | 19.0647                 | 18356.4700             | 18.3565              | 3.715       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 6.9000                        | 0.0069                  | 8.9700                 | 0.0090               | 30.000      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 16254.3600                    | 16.2544                 | 15551.4700             | 15.5515              | 4.324       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 27.6400                       | 0.0276                  | 35.0000                | 0.0350               | 26.628      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 192.8800                      | 0.1929                  | 238.3400               | 0.2383               | 23.569      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 10158.8000                    | 10.1588                 | 9494.0100              | 9.4940               | 6.544       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 20742.7900                    | 20.7428                 | 20033.4100             | 20.0334              | 3.420       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 2.7200                        | 0.0027                  | 3.5900                 | 0.0036               | 31.985      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 18011.3000                    | 18.0113                 | 17304.4700             | 17.3045              | 3.924       | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 11.8900                       | 0.0119                  | 15.3100                | 0.0153               | 28.764      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 106.3300                      | 0.1063                  | 131.3100               | 0.1313               | 23.493      | 0.0000        |
| 2025/12/09 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 12732.7400                    | 12.7327                 | 12047.4700             | 12.0475              | 5.382       | 0.0000        |
| 2025/12/09 | 2040                | 06/08/2026 |            | Bond Future                    | 9.3468                        | 97.6611                 | 9.4446                 | 96.9382              | 1.046       | 0.0000        |
| 2025/12/09 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 18280.8500                    | 18.2809                 | 17569.3100             | 17.5693              | 3.892       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/12/09 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 53.6300                       | 0.0536                   | 64.9200                 | 0.0649               | 21.052       | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 |             | Bond Future                    | 9.4153                        | 99.3646                  | 9.5164                  | 98.6293              | 1.074        | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 11700.0700                    | 11.7001                  | 11056.1600              | 11.0562              | 5.503        | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 661.0600                      | 0.6611                   | 752.4700                | 0.7525               | 13.828       | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 12866.9700                    | 12.8670                  | 12208.2100              | 12.2082              | 5.120        | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 550.4300                      | 0.5504                   | 626.9900                | 0.6270               | 13.909       | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 9517.5700                     | 9.5176                   | 8909.1200               | 8.9091               | 6.393        | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 926.4300                      | 0.9264                   | 1053.3000               | 1.0533               | 13.695       | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 1871.4600                     | 1.8715                   | 2114.6700               | 2.1147               | 12.996       | 0.0000         |
| 2025/12/09 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 5395.2300                     | 5.3952                   | 4903.1200               | 4.9031               | 9.121        | 0.0000         |
| 2025/12/09 | 2040                | 04/02/2027 |             | Bond Future                    | 9.4956                        | 96.5659                  | 9.6003                  | 95.8182              | 1.103        | 0.0000         |
| 2025/12/09 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 5475.0700                     | 5.4751                   | 4999.1200               | 4.9991               | 8.693        | 0.0000         |
| 2025/12/09 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 2425.6100                     | 2.4256                   | 2697.3000               | 2.6973               | 11.201       | 0.0000         |
| 2025/12/09 | 2043                | 05/02/2026 |             | Bond Future                    | 123.2959                      | 123.2959                 | 122.4977                | 122.4977             | 0.647        | 0.0000         |
| 2025/12/09 | 2043                | 05/02/2026 | 109.66 Call | Bond Future                    | 13635.9200                    | 13.6359                  | 12837.7100              | 12.8377              | 5.854        | 0.0000         |
| 2025/12/09 | 2043                | 05/02/2026 | 109.66 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/09 | 2043                | 07/05/2026 |             | Bond Future                    | 125.5316                      | 125.5316                 | 124.7191                | 124.7191             | 0.647        | 0.0000         |
| 2025/12/09 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 13831.6115                    | 13.8316                  | 13019.1437              | 13.0191              | 5.874        | 0.0000         |
| 2025/12/09 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 0.0215                        | 0.0000                   | 0.0537                  | 0.0001               | 149.907      | 0.0000         |
| 2025/12/09 | 2043                | 06/08/2026 |             | Bond Future                    | 124.9699                      | 124.9699                 | 124.1443                | 124.1443             | 0.661        | 0.0000         |
| 2025/12/09 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 14090.9795                    | 14.0910                  | 13266.1359              | 13.2661              | 5.854        | 0.0000         |
| 2025/12/09 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 1.0395                        | 0.0010                   | 1.8859                  | 0.0019               | 81.417       | 0.0000         |
| 2025/12/09 | 2043                | 05/11/2026 |             | Bond Future                    | 127.1794                      | 127.1794                 | 126.3395                | 126.3395             | 0.660        | 0.0000         |
| 2025/12/09 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 14345.3595                    | 14.3454                  | 13508.8429              | 13.5088              | 5.831        | 0.0000         |
| 2025/12/09 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 5.9195                        | 0.0059                   | 9.3629                  | 0.0094               | 58.170       | 0.0000         |
| 2025/12/09 | 2043                | 04/02/2027 |             | Bond Future                    | 126.5010                      | 126.5010                 | 125.6475                | 125.6475             | 0.675        | 0.0000         |
| 2025/12/09 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 9086.9780                     | 9.0870                   | 8303.3394               | 8.3033               | 8.624        | 0.0000         |
| 2025/12/09 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 215.9880                      | 0.2160                   | 285.8294                | 0.2858               | 32.336       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 13357.1800                    | 13.3572                  | 12698.4600              | 12.6985              | 4.932        | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 6.4000                        | 0.0064                   | 8.7000                  | 0.0087               | 35.938       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 14946.4300                    | 14.9464                  | 14286.1800              | 14.2862              | 4.417        | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 1.9800                        | 0.0020                   | 2.7500                  | 0.0028               | 38.889       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 16.3500                       | 0.0164                   | 22.3700                 | 0.0224               | 36.820       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 11049.3600                    | 11.0494                  | 10394.3600              | 10.3944              | 5.928        | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 190.5700                      | 0.1906                   | 257.2200                | 0.2572               | 34.974       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 5292.5400                     | 5.2925                   | 4698.1700               | 4.6982               | 11.230       | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 |             | Bond Future                    | 9.4214                        | 94.4722                  | 9.5024                  | 93.8112              | 0.859        | 0.0000         |
| 2025/12/09 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 15321.0000                    | 15.3210                  | 14660.5600              | 14.6606              | 4.311        | 0.0000         |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2025/12/09 | 2044             | 05/02/2026 | 11.56 Put   | Bond Future                 | 1.4800                     | 0.0015               | 2.0600     | 0.0021              | 39.189            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/02/2026 | 10.00 Put   | Bond Future                 | 235.1400                   | 0.2351               | 316.2100   | 0.3162              | 34.477            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/02/2026 | 10.00 Call  | Bond Future                 | 4807.1100                  | 4.8071               | 4227.1600  | 4.2272              | 12.064            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/02/2026 | 11.45 Call  | Bond Future                 | 14632.2500                 | 14.6323              | 13972.2000 | 13.9722             | 4.511             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/02/2026 | 11.45 Put   | Bond Future                 | 2.5200                     | 0.0025               | 3.4900     | 0.0035              | 38.492            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | Put         | Bond Future                 | 4805.6200                  | 4.8056               | 5300.7200  | 5.3007              | 10.303            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | Call        | Bond Future                 | 967.7500                   | 0.9678               | 790.0900   | 0.7901              | 18.358            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | 10.00 Call  | Bond Future                 | 4870.8400                  | 4.8708               | 4361.4800  | 4.3615              | 10.457            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | 10.00 Put   | Bond Future                 | 841.4400                   | 0.8414               | 1004.8400  | 1.0048              | 19.419            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 |             | Bond Future                 | 9.4856                     | 96.1621              | 9.5691     | 95.4894             | 0.880             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | 11.80 Call  | Bond Future                 | 16256.5100                 | 16.2565              | 15593.7600 | 15.5938             | 4.077             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 07/05/2026 | 11.80 Put   | Bond Future                 | 46.1300                    | 0.0461               | 56.1400    | 0.0561              | 21.700            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 06/08/2026 |             | Bond Future                 | 9.5541                     | 93.5113              | 9.6404     | 92.8266             | 0.903             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 06/08/2026 | 12.42 Call  | Bond Future                 | 19243.5600                 | 19.2436              | 18569.8800 | 18.5699             | 3.501             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 06/08/2026 | 12.42 Put   | Bond Future                 | 61.7900                    | 0.0618               | 72.8500    | 0.0729              | 17.899            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/11/2026 |             | Bond Future                 | 9.6209                     | 95.1424              | 9.7098     | 94.4459             | 0.924             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/11/2026 | 11.34 Call  | Bond Future                 | 12845.2500                 | 12.8453              | 12229.5900 | 12.2296             | 4.793             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 05/11/2026 | 11.34 Put   | Bond Future                 | 675.8300                   | 0.6758               | 756.6900   | 0.7567              | 11.965            | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 04/02/2027 |             | Bond Future                 | 9.6980                     | 92.3962              | 9.7898     | 91.6880             | 0.947             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 04/02/2027 | 10.18 Call  | Bond Future                 | 6122.9500                  | 6.1230               | 5659.8100  | 5.6598              | 7.564             | 0.0000      | 0.0000     |
| 2025/12/09 | 2044             | 04/02/2027 | 10.18 Put   | Bond Future                 | 2495.6200                  | 2.4956               | 2740.6700  | 2.7407              | 9.819             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/02/2026 |             | Bond Future                 | 142.2857                   | 142.2857             | 142.2831   | 142.2831            | 0.002             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/02/2026 | 121.65 Call | Bond Future                 | 20635.6800                 | 20.6357              | 20633.1200 | 20.6331             | 0.012             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/02/2026 | 121.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 07/05/2026 |             | Bond Future                 | 142.5717                   | 142.5717             | 142.5696   | 142.5696            | 0.001             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 07/05/2026 | 124.95 Call | Bond Future                 | 17621.6500                 | 17.6217              | 17619.6200 | 17.6196             | 0.012             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 07/05/2026 | 124.95 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 06/08/2026 |             | Bond Future                 | 145.1774                   | 145.1774             | 145.1757   | 145.1757            | 0.001             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 06/08/2026 | 122.38 Call | Bond Future                 | 22797.4200                 | 22.7974              | 22795.7400 | 22.7957             | 0.007             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 06/08/2026 | 122.38 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/11/2026 |             | Bond Future                 | 145.4150                   | 145.4150             | 145.4151   | 145.4151            | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/11/2026 | 125.48 Call | Bond Future                 | 19934.9700                 | 19.9350              | 19935.0700 | 19.9351             | 0.001             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 05/11/2026 | 125.48 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 04/02/2027 |             | Bond Future                 | 147.9511                   | 147.9511             | 147.9516   | 147.9516            | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 04/02/2027 | 131.09 Call | Bond Future                 | 16861.1100                 | 16.8611              | 16861.5600 | 16.8616             | 0.003             | 0.0000      | 0.0000     |
| 2025/12/09 | 2046             | 04/02/2027 | 131.09 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/09 | 2050             | 05/02/2026 |             | Bond Future                 | 143.6287                   | 143.6287             | 144.7447   | 144.7447            | 0.777             | 0.0000      | 0.0000     |
| 2025/12/09 | 2050             | 05/02/2026 | 122.82 Call | Bond Future                 | 20808.6800                 | 20.8087              | 21924.6700 | 21.9247             | 5.363             | 0.0000      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/12/09 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2050                | 07/05/2026 |             | Bond Future                    | 146.2330                      | 146.2330                | 147.3695               | 147.3695             | 0.777       | 0.0000        |
| 2025/12/09 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 22163.0100                    | 22.1630                 | 23299.4900             | 23.2995              | 5.128       | 0.0000        |
| 2025/12/09 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2050                | 06/08/2026 |             | Bond Future                    | 146.4542                      | 146.4542                | 147.6127               | 147.6127             | 0.791       | 0.0000        |
| 2025/12/09 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 23184.1500                    | 23.1842                 | 24342.6900             | 24.3427              | 4.997       | 0.0000        |
| 2025/12/09 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2050                | 05/11/2026 |             | Bond Future                    | 149.0444                      | 149.0444                | 150.2239               | 150.2239             | 0.791       | 0.0000        |
| 2025/12/09 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 25204.3700                    | 25.2044                 | 26383.8900             | 26.3839              | 4.680       | 0.0000        |
| 2025/12/09 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 2050                | 04/02/2027 |             | Bond Future                    | 149.1570                      | 149.1570                | 150.3587               | 150.3587             | 0.806       | 0.0000        |
| 2025/12/09 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 16766.9700                    | 16.7670                 | 17968.6900             | 17.9687              | 7.167       | 0.0000        |
| 2025/12/09 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | AL37                | 05/02/2026 |             | Index Future                   | 1256.2060                     | 1256.2060               | 1250.9310              | 1250.9310            | 0.420       | 0.0000        |
| 2025/12/09 | AL37                | 07/05/2026 |             | Index Future                   | 1278.6810                     | 1278.6810               | 1273.3120              | 1273.3120            | 0.420       | 0.0000        |
| 2025/12/09 | AL37                | 06/08/2026 |             | Index Future                   | 1301.5090                     | 1301.5090               | 1296.0460              | 1296.0460            | 0.420       | 0.0000        |
| 2025/12/09 | AL37                | 05/11/2026 |             | Index Future                   | 1324.5050                     | 1324.5050               | 1318.9490              | 1318.9490            | 0.419       | 0.0000        |
| 2025/12/09 | AL37                | 04/02/2027 |             | Index Future                   | 1347.3490                     | 1347.3490               | 1341.7010              | 1341.7010            | 0.419       | 0.0000        |
| 2025/12/09 | AL7T                | 05/02/2026 |             | Index Future                   | 1612.0580                     | 1612.0580               | 1604.1160              | 1604.1160            | 0.493       | 0.0000        |
| 2025/12/09 | AL7T                | 07/05/2026 |             | Index Future                   | 1640.8990                     | 1640.8990               | 1632.8160              | 1632.8160            | 0.493       | 0.0000        |
| 2025/12/09 | AL7T                | 06/08/2026 |             | Index Future                   | 1670.1940                     | 1670.1940               | 1661.9690              | 1661.9690            | 0.492       | 0.0000        |
| 2025/12/09 | AL7T                | 05/11/2026 |             | Index Future                   | 1699.7040                     | 1699.7040               | 1691.3370              | 1691.3370            | 0.492       | 0.0000        |
| 2025/12/09 | AL7T                | 04/02/2027 |             | Index Future                   | 1729.0200                     | 1729.0200               | 1720.5140              | 1720.5140            | 0.492       | 0.0000        |
| 2025/12/09 | ALBI                | 05/02/2026 |             | Index Future                   | 1358.3100                     | 1358.3100               | 1350.9580              | 1350.9580            | 0.541       | 0.0000        |
| 2025/12/09 | ALBI                | 07/05/2026 |             | Index Future                   | 1382.6120                     | 1382.6120               | 1375.1290              | 1375.1290            | 0.541       | 0.0000        |
| 2025/12/09 | ALBI                | 06/08/2026 |             | Index Future                   | 1407.2950                     | 1407.2950               | 1399.6810              | 1399.6810            | 0.541       | 0.0000        |
| 2025/12/09 | ALBI                | 05/11/2026 |             | Index Future                   | 1432.1600                     | 1432.1600               | 1424.4140              | 1424.4140            | 0.541       | 0.0000        |
| 2025/12/09 | ALBI                | 04/02/2027 |             | Index Future                   | 1456.8620                     | 1456.8620               | 1448.9860              | 1448.9860            | 0.541       | 0.0000        |
| 2025/12/09 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/09 | C010                | 21/12/2025 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |



| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/12/09 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C039             | 31/03/2039 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     |
| 2025/12/09 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C213             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C214             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C253             | 31/03/2053 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C219             | 31/03/2029 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C303             | 14/08/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C303             | 28/02/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C333             | 15/09/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C431             | 31/01/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C442             | 25/04/2042 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C446             | 31/03/2046 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C818             | 21/12/2027 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | C871             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2025/12/09 | CC42             | 31/03/2042 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/12/09 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.0000       | 0.0000      |        |
| 2025/12/09 | ES33             | 05/02/2026 |            | Bond Future                 | 8.9764                     | 95.0517               | 9.0528               | 94.6598           | 0.851        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 11856.2100                 | 11.8562               | 11464.3000           | 11.4643           | 3.306        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 07/05/2026 |            | Bond Future                 | 9.0495                     | 92.9819               | 9.1294               | 92.5829           | 0.883        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 12101.3300                 | 12.1013               | 11702.3600           | 11.7024           | 3.297        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 06/08/2026 |            | Bond Future                 | 9.1276                     | 94.6809               | 9.2113               | 94.2749           | 0.917        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 12812.3000                 | 12.8123               | 12406.2200           | 12.4062           | 3.169        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 05/11/2026 |            | Bond Future                 | 9.2178                     | 92.5629               | 9.3055               | 92.1499           | 0.951        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 7234.5500                  | 7.2346                | 6821.5100            | 6.8215            | 5.709        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 04/02/2027 |            | Bond Future                 | 9.3287                     | 94.1748               | 9.4208               | 93.7549           | 0.987        | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 1678.2600                  | 1.6783                | 1258.3000            | 1.2583            | 25.024       | 0.0000      | 0.0000 |
| 2025/12/09 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/02/2026 |            | Bond Future                 | 9.6262                     | 93.3486               | 9.7327               | 92.5478           | 1.106        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/02/2026 | 11.85 Call | Bond Future                 | 14748.8500                 | 14.7489               | 13948.0500           | 13.9481           | 5.430        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/02/2026 | 11.85 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 07/05/2026 |            | Bond Future                 | 9.6957                     | 90.7768               | 9.8057               | 89.9616           | 1.135        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 07/05/2026 | 12.20 Call | Bond Future                 | 16135.4100                 | 16.1354               | 15320.2300           | 15.3202           | 5.052        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 07/05/2026 | 12.20 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 06/08/2026 |            | Bond Future                 | 9.7672                     | 92.4353               | 9.8809               | 91.6053           | 1.163        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 17960.9300                 | 17.9609               | 17130.9500           | 17.1310           | 4.621        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/11/2026 |            | Bond Future                 | 9.8438                     | 89.8058               | 9.9612               | 88.9613           | 1.193        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 11841.0000                 | 11.8410               | 10996.5300           | 10.9965           | 7.132        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 04/02/2027 |            | Bond Future                 | 9.9306                     | 91.3679               | 10.0520              | 90.5090           | 1.222        | 0.0000      | 0.0000 |
| 2025/12/09 | ES42             | 04/02/2027 | 10.29 Call | Bond Future                 | 2507.9900                  | 2.5080                | 1649.1000            | 1.6491            | 34.246       | 0.0000      | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/12/09 | ES42             | 04/02/2027 | 10.29 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/02/2026 |                | GOVI                        | 1333.1430                  | 1333.1430            | 1325.9930           | 1325.9930         | 0.536       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 1831430.0000               | 183.1430             | 1759930.0000        | 175.9930          | 3.904       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 07/05/2026 |                | GOVI                        | 1356.9950                  | 1356.9950            | 1349.7170           | 1349.7170         | 0.536       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 1799950.0000               | 179.9950             | 1727170.0000        | 172.7170          | 4.043       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 06/08/2026 |                | GOVI                        | 1381.2210                  | 1381.2210            | 1373.8150           | 1373.8150         | 0.536       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 1922210.0000               | 192.2210             | 1848150.0000        | 184.8150          | 3.853       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/11/2026 |                | GOVI                        | 1405.6250                  | 1405.6250            | 1398.0910           | 1398.0910         | 0.536       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1286250.0000               | 128.6250             | 1210910.0000        | 121.0910          | 5.857       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 04/02/2027 |                | GOVI                        | 1429.8690                  | 1429.8690            | 1422.2090           | 1422.2090         | 0.536       | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 608690.0000                | 60.8690              | 532090.0000         | 53.2090           | 12.584      | 0.0000     | 0.0000 |
| 2025/12/09 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/02/2026 |                | Bond Future                 | 128.8437                   | 128.8437             | 128.8410            | 128.8410          | 0.002       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/02/2026 | 111.65 Call    | Bond Future                 | 17193.6700                 | 17.1937              | 17190.9900          | 17.1910           | 0.016       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/02/2026 | 111.65 Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 07/05/2026 |                | Bond Future                 | 131.1799                   | 131.1799             | 131.1773            | 131.1773          | 0.002       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 07/05/2026 | 113.73 Call    | Bond Future                 | 17450.4418                 | 17.4504              | 17447.8473          | 17.4478           | 0.015       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 07/05/2026 | 113.73 Put     | Bond Future                 | 0.5618                     | 0.0006               | 0.5373              | 0.0005            | 4.366       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 06/08/2026 |                | Bond Future                 | 130.7215                   | 130.7215             | 130.7207            | 130.7207          | 0.001       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 06/08/2026 | 112.95 Call    | Bond Future                 | 17782.1176                 | 17.7821              | 17781.0706          | 17.7811           | 0.006       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 06/08/2026 | 112.95 Put     | Bond Future                 | 10.5876                    | 0.0106               | 10.3906             | 0.0104            | 1.860       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/11/2026 |                | Bond Future                 | 133.0329                   | 133.0329             | 133.0321            | 133.0321          | 0.001       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/11/2026 | 114.95 Call    | Bond Future                 | 18123.7256                 | 18.1237              | 18122.5121          | 18.1225           | 0.007       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 05/11/2026 | 114.95 Put     | Bond Future                 | 40.8256                    | 0.0408               | 40.3921             | 0.0404            | 1.062       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 04/02/2027 |                | Bond Future                 | 132.4565                   | 132.4565             | 132.4572            | 132.4572          | 0.000       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 04/02/2027 | 118.90 Call    | Bond Future                 | 13906.3853                 | 13.9064              | 13905.2841          | 13.9053           | 0.008       | 0.0000     | 0.0000 |
| 2025/12/09 | I258             | 04/02/2027 | 118.90 Put     | Bond Future                 | 349.8653                   | 0.3499               | 348.1241            | 0.3481            | 0.498       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/09 | IGOV             | 05/02/2026 |            | Index Future                | 436.5320                   | 436.5320              | 436.1840             | 436.1840          | 0.080        | 0.0000      |
| 2025/12/09 | IGOV             | 07/05/2026 |            | Index Future                | 444.4480                   | 444.4480              | 444.0950             | 444.0950          | 0.079        | 0.0000      |
| 2025/12/09 | IGOV             | 06/08/2026 |            | Index Future                | 452.4870                   | 452.4870              | 452.1280             | 452.1280          | 0.079        | 0.0000      |
| 2025/12/09 | IGOV             | 05/11/2026 |            | Index Future                | 460.5840                   | 460.5840              | 460.2200             | 460.2200          | 0.079        | 0.0000      |
| 2025/12/09 | IGOV             | 04/02/2027 |            | Index Future                | 468.6290                   | 468.6290              | 468.2600             | 468.2600          | 0.079        | 0.0000      |
| 2025/12/09 | IS10             | 17/12/2025 |            | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      |
| 2025/12/09 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      |
| 2025/12/09 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      |
| 2025/12/09 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      |
| 2025/12/09 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      |
| 2025/12/09 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      |
| 2025/12/09 | R033             | 05/02/2026 |            | Bond Future                 | 8.1515                     | 113.4870              | 8.2439               | 112.9656          | 1.133        | 0.0000      |
| 2025/12/09 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 12285.6000                 | 12.2856               | 11766.5100           | 11.7665           | 4.225        | 0.0000      |
| 2025/12/09 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 8.4000                     | 0.0084                | 10.6900              | 0.0107            | 27.262       | 0.0000      |
| 2025/12/09 | R033             | 07/05/2026 |            | Bond Future                 | 8.1970                     | 110.4749              | 8.2940               | 109.9442          | 1.183        | 0.0000      |
| 2025/12/09 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 11344.6800                 | 11.3447               | 10839.9400           | 10.8399           | 4.449        | 0.0000      |
| 2025/12/09 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 158.0200                   | 0.1580                | 183.9500             | 0.1840            | 16.409       | 0.0000      |
| 2025/12/09 | R033             | 06/08/2026 |            | Bond Future                 | 8.2461                     | 112.4673              | 8.3481               | 111.9272          | 1.237        | 0.0000      |
| 2025/12/09 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 10560.6900                 | 10.5607               | 10083.5000           | 10.0835           | 4.519        | 0.0000      |
| 2025/12/09 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 547.6900                   | 0.5477                | 610.5500             | 0.6106            | 11.477       | 0.0000      |
| 2025/12/09 | R033             | 05/11/2026 |            | Bond Future                 | 8.3033                     | 109.3900              | 8.4106               | 108.8407          | 1.292        | 0.0000      |
| 2025/12/09 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 6453.9300                  | 6.4539                | 6046.1900            | 6.0462            | 6.318        | 0.0000      |
| 2025/12/09 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 1340.8000                  | 1.3408                | 1482.3200            | 1.4823            | 10.555       | 0.0000      |
| 2025/12/09 | R033             | 04/02/2027 |            | Bond Future                 | 8.3774                     | 111.2700              | 8.4905               | 110.7117          | 1.351        | 0.0000      |
| 2025/12/09 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 4054.3400                  | 4.0543                | 3734.7500            | 3.7348            | 7.883        | 0.0000      |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/09 | R033                | 04/02/2027 | 8.65 Put   | Bond Future                    | 2715.2400                     | 2.7152                  | 2954.0300              | 2.9540               | 8.794       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 11.00 Put  | Bond Future                    | 0.0400                        | 0.0000                  | 0.0700                 | 0.0001               | 75.000      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 11.00 Call | Bond Future                    | 14702.9000                    | 14.7029                 | 14186.3400             | 14.1863              | 3.513       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 11.17 Call | Bond Future                    | 15577.8400                    | 15.5778                 | 15061.2600             | 15.0613              | 3.316       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 11.17 Put  | Bond Future                    | 0.0100                        | 0.0000                  | 0.0200                 | 0.0000               | 100.000     | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.67 Call | Bond Future                    | 12970.9600                    | 12.9710                 | 12454.5200             | 12.4545              | 3.982       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.67 Put  | Bond Future                    | 0.3300                        | 0.0003                  | 0.4800                 | 0.0005               | 45.455      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.17 Put  | Bond Future                    | 4.1400                        | 0.0041                  | 5.7900                 | 0.0058               | 39.855      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.17 Call | Bond Future                    | 10262.7700                    | 10.2628                 | 9747.8300              | 9.7478               | 5.018       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.44 Put  | Bond Future                    | 1.2100                        | 0.0012                  | 1.7200                 | 0.0017               | 42.149      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.44 Call | Bond Future                    | 11737.6200                    | 11.7376                 | 11221.5400             | 11.2215              | 4.397       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.94 Put  | Bond Future                    | 0.0700                        | 0.0001                  | 0.1000                 | 0.0001               | 42.857      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.94 Call | Bond Future                    | 14391.3100                    | 14.3913                 | 13874.7500             | 13.8748              | 3.589       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 12.44 Call | Bond Future                    | 21759.3500                    | 21.7594                 | 21242.7600             | 21.2428              | 2.374       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 12.44 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 |            | Bond Future                    | 8.4404                        | 106.7003                | 8.5220                 | 106.1837             | 0.967       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.79 Call | Bond Future                    | 13605.9000                    | 13.6059                 | 13089.3900             | 13.0894              | 3.796       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 10.79 Put  | Bond Future                    | 0.1600                        | 0.0002                  | 0.2400                 | 0.0002               | 50.000      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.64 Call  | Bond Future                    | 7286.3900                     | 7.2864                  | 6778.6700              | 6.7787               | 6.968       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.64 Put   | Bond Future                    | 22.2200                       | 0.0222                  | 31.0900                | 0.0311               | 39.919      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.14 Call  | Bond Future                    | 4435.7600                     | 4.4358                  | 3961.9800              | 3.9620               | 10.681      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.14 Put   | Bond Future                    | 114.7700                      | 0.1148                  | 157.5800               | 0.1576               | 37.301      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.64 Put   | Bond Future                    | 553.5800                      | 0.5536                  | 725.5000               | 0.7255               | 31.056      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.64 Call  | Bond Future                    | 1811.2400                     | 1.8112                  | 1466.5700              | 1.4666               | 19.030      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.25 Call  | Bond Future                    | 5059.6300                     | 5.0596                  | 4573.8100              | 4.5738               | 9.602       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 9.25 Put   | Bond Future                    | 81.0200                       | 0.0810                  | 111.7900               | 0.1118               | 37.978      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.85 Put   | Bond Future                    | 288.7900                      | 0.2888                  | 387.9300               | 0.3879               | 34.329      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.85 Call  | Bond Future                    | 2848.0300                     | 2.8480                  | 2430.5800              | 2.4306               | 14.658      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.45 Call  | Bond Future                    | 1029.2500                     | 1.0293                  | 776.4400               | 0.7764               | 24.563      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 05/02/2026 | 8.45 Put   | Bond Future                    | 968.3000                      | 0.9683                  | 1232.0800              | 1.2321               | 27.242      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 8.29 Put   | Bond Future                    | 2099.3100                     | 2.0993                  | 2442.1400              | 2.4421               | 16.331      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 8.29 Call  | Bond Future                    | 863.7000                      | 0.8637                  | 680.7300               | 0.6807               | 21.184      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 8.79 Put   | Bond Future                    | 862.9500                      | 0.8630                  | 1036.8500              | 1.0369               | 20.152      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 8.79 Call  | Bond Future                    | 2719.5400                     | 2.7195                  | 2367.6400              | 2.3676               | 12.940      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 9.20 Call  | Bond Future                    | 4722.7000                     | 4.7227                  | 4287.8700              | 4.2879               | 9.207       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 9.20 Put   | Bond Future                    | 419.5600                      | 0.4196                  | 510.5300               | 0.5105               | 21.682      | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 |            | Bond Future                    | 8.4874                        | 104.1078                | 8.5724                 | 103.5820             | 1.001       | 0.0000        | 0.0000 |
| 2025/12/09 | R035                | 07/05/2026 | 10.86 Call | Bond Future                    | 13465.8700                    | 13.4659                 | 12944.6800             | 12.9447              | 3.870       | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/09 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 18.3600                    | 0.0184                | 22.9700              | 0.0230            | 25.109       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 12439.3000                 | 12.4393               | 11921.1600           | 11.9212           | 4.165        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 32.2800                    | 0.0323                | 39.9400              | 0.0399            | 23.730       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 9818.0000                  | 9.8180                | 9311.2600            | 9.3113            | 5.161        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 83.5500                    | 0.0836                | 102.6100             | 0.1026            | 22.813       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 191.1600                   | 0.1912                | 234.1600             | 0.2342            | 22.494       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 7147.4700                  | 7.1475                | 6664.6700            | 6.6647            | 6.755        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 12696.7600                 | 12.6968               | 12177.7200           | 12.1777           | 4.088        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 28.1100                    | 0.0281                | 34.8700              | 0.0349            | 24.048       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 10083.6200                 | 10.0836               | 9575.4300            | 9.5754            | 5.040        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 77.2400                    | 0.0772                | 94.8500              | 0.0949            | 22.799       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 175.4100                   | 0.1754                | 214.9900             | 0.2150            | 22.564       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 7414.4200                  | 7.4144                | 6928.2000            | 6.9282            | 6.558        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 12336.1800                 | 12.3362               | 11818.4300           | 11.8184           | 4.197        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 34.0900                    | 0.0341                | 42.1400              | 0.0421            | 23.614       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 9711.6400                  | 9.7116                | 9205.5200            | 9.2055            | 5.211        | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 86.2600                    | 0.0863                | 105.9400             | 0.1059            | 22.815       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 197.8000                   | 0.1978                | 242.2400             | 0.2422            | 22.467       | 0.0000      |
| 2025/12/09 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 7040.7200                  | 7.0407                | 6559.3600            | 6.5594            | 6.837        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 9796.4300                  | 9.7964                | 9300.5900            | 9.3006            | 5.061        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 230.9600                   | 0.2310                | 270.2100             | 0.2702            | 16.994       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 7273.8700                  | 7.2739                | 6809.5300            | 6.8095            | 6.384        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 425.2900                   | 0.4253                | 496.0400             | 0.4960            | 16.636       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 797.6700                   | 0.7977                | 924.9000             | 0.9249            | 15.950       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 4824.0500                  | 4.8241                | 4416.1900            | 4.4162            | 8.455        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 9340.9900                  | 9.3410                | 8849.4700            | 8.8495            | 5.262        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 256.9900                   | 0.2570                | 300.5600             | 0.3006            | 16.954       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 6825.2700                  | 6.8253                | 6368.9400            | 6.3689            | 6.686        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 476.7800                   | 0.4768                | 555.5400             | 0.5555            | 16.519       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 894.5900                   | 0.8946                | 1035.7800            | 1.0358            | 15.783       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 4401.4500                  | 4.4015                | 4007.5500            | 4.0076            | 8.949        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 |            | Bond Future                 | 8.5382                     | 105.9856              | 8.6268               | 105.4505          | 1.037        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 13958.9800                 | 13.9590               | 13434.5400           | 13.4345           | 3.757        | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 54.1500                    | 0.0542                | 64.8000              | 0.0648            | 19.668       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 2666.6100                  | 2.6666                | 3008.7100            | 3.0087            | 12.829       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1147.7300                  | 1.1477                | 954.7400             | 0.9547            | 16.815       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 1384.4700                  | 1.3845                | 1591.6300            | 1.5916            | 14.963       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 2896.0500                  | 2.8961                | 2568.1200            | 2.5681            | 11.323       | 0.0000      |
| 2025/12/09 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 5642.8400                  | 5.6428                | 5212.2200            | 5.2122            | 7.631        | 0.0000      |

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| 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 |
|------------|------------------|------------|------------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2025/12/09 | R035             | 06/08/2026 | 9.39 Put   | Bond Future           |                     | 644.8100                   | 0.6448         | 749.2800     | 0.7493              | 16.202            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 9.71 Call  | Bond Future           |                     | 7223.8400                  | 7.2238         | 6760.3400    | 6.7603              | 6.416             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 9.71 Put   | Bond Future           |                     | 430.6600                   | 0.4307         | 502.2500     | 0.5023              | 16.623            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 9.21 Call  | Bond Future           |                     | 4776.6200                  | 4.7766         | 4370.2500    | 4.3703              | 8.507             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 9.21 Put   | Bond Future           |                     | 807.7800                   | 0.8078         | 936.5000     | 0.9365              | 15.935            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 8.71 Put   | Bond Future           |                     | 1536.7800                  | 1.5368         | 1762.7900    | 1.7628              | 14.707            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 06/08/2026 | 8.71 Call  | Bond Future           |                     | 2571.2700                  | 2.5713         | 2262.1900    | 2.2622              | 12.021            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 9.80 Call  | Bond Future           |                     | 7424.1800                  | 7.4242         | 6968.6900    | 6.9687              | 6.135             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 9.80 Put   | Bond Future           |                     | 629.4800                   | 0.6295         | 718.2100     | 0.7182              | 14.096            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 9.30 Call  | Bond Future           |                     | 5111.6000                  | 5.1116         | 4711.5700    | 4.7116              | 7.826             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 9.30 Put   | Bond Future           |                     | 1070.6400                  | 1.0706         | 1214.8300    | 1.2148              | 13.468            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 8.80 Put   | Bond Future           |                     | 1831.8100                  | 1.8318         | 2061.0900    | 2.0611              | 12.517            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 8.80 Call  | Bond Future           |                     | 3014.4500                  | 3.0145         | 2699.5100    | 2.6995              | 10.448            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 |            | Bond Future           |                     | 8.5985                     | 103.3360       | 8.6908       | 102.7918            | 1.074             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 10.03 Call | Bond Future           |                     | 8522.3000                  | 8.5223         | 8048.8500    | 8.0489              | 5.555             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 05/11/2026 | 10.03 Put  | Bond Future           |                     | 494.8100                   | 0.4948         | 565.5800     | 0.5656              | 14.302            | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 04/02/2027 |            | Bond Future           |                     | 8.6735                     | 105.1131       | 8.7701       | 104.5598            | 1.113             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 04/02/2027 | 9.02 Call  | Bond Future           |                     | 3837.9000                  | 3.8379         | 3497.2300    | 3.4972              | 8.876             | 0.0000      | 0.0000     |
| 2025/12/09 | R035             | 04/02/2027 | 9.02 Put   | Bond Future           |                     | 1869.6600                  | 1.8697         | 2082.2800    | 2.0823              | 11.372            | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/02/2026 |            | Bond Future           |                     | 8.9416                     | 118.0928       | 9.0177       | 117.4837            | 0.852             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/02/2026 | 11.44 Call | Bond Future           |                     | 17807.6100                 | 17.8076        | 17198.5300   | 17.1985             | 3.420             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/02/2026 | 11.44 Put  | Bond Future           |                     | 0.0900                     | 0.0001         | 0.1300       | 0.0001              | 44.444            | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 07/05/2026 |            | Bond Future           |                     | 9.0027                     | 114.7220       | 9.0817       | 114.1020            | 0.878             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 07/05/2026 | 11.40 Call | Bond Future           |                     | 16899.1800                 | 16.8992        | 16285.0400   | 16.2850             | 3.634             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 07/05/2026 | 11.40 Put  | Bond Future           |                     | 26.4500                    | 0.0265         | 32.3100      | 0.0323              | 22.155            | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 06/08/2026 |            | Bond Future           |                     | 9.0670                     | 116.7908       | 9.1490       | 116.1599            | 0.904             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 06/08/2026 | 11.77 Call | Bond Future           |                     | 18499.5100                 | 18.4995        | 17879.9200   | 17.8799             | 3.349             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 06/08/2026 | 11.77 Put  | Bond Future           |                     | 65.6300                    | 0.0656         | 76.9400      | 0.0769              | 17.233            | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/11/2026 |            | Bond Future           |                     | 9.1371                     | 113.3479       | 9.2222       | 112.7062            | 0.931             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/11/2026 | 10.72 Call | Bond Future           |                     | 11676.1300                 | 11.6761        | 11105.0800   | 11.1051             | 4.891             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 05/11/2026 | 10.72 Put  | Bond Future           |                     | 534.1500                   | 0.5342         | 604.8400     | 0.6048              | 13.234            | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 04/02/2027 |            | Bond Future           |                     | 9.2194                     | 115.2957       | 9.3079       | 114.6432            | 0.959             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 04/02/2027 | 9.60 Call  | Bond Future           |                     | 5236.0800                  | 5.2361         | 4827.3600    | 4.8274              | 7.806             | 0.0000      | 0.0000     |
| 2025/12/09 | R038             | 04/02/2027 | 9.60 Put   | Bond Future           |                     | 2465.7800                  | 2.4658         | 2709.5300    | 2.7095              | 9.885             | 0.0000      | 0.0000     |
| 2025/12/09 | R053             | 05/02/2026 |            | Bond Future           |                     | 9.2203                     | 128.0427       | 9.3012       | 127.0851            | 0.878             | 0.0000      | 0.0000     |
| 2025/12/09 | R053             | 05/02/2026 | 11.49 Call | Bond Future           |                     | 22710.0500                 | 22.7101        | 21752.9100   | 21.7529             | 4.215             | 0.0000      | 0.0000     |
| 2025/12/09 | R053             | 05/02/2026 | 11.49 Put  | Bond Future           |                     | 1.0900                     | 0.0011         | 1.5500       | 0.0016              | 42.202            | 0.0000      | 0.0000     |
| 2025/12/09 | R053             | 07/05/2026 |            | Bond Future           |                     | 9.2717                     | 124.4729       | 9.3550       | 123.4982            | 0.899             | 0.0000      | 0.0000     |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/09 | R053                | 07/05/2026 | 11.69 Call  | Bond Future                    | 23746.9100                    | 23.7469                 | 22783.3900             | 22.7834              | 4.057       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 07/05/2026 | 11.69 Put   | Bond Future                    | 49.1400                       | 0.0491                  | 60.4000                | 0.0604               | 22.914      | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 06/08/2026 |             | Bond Future                    | 9.3250                        | 126.7177                | 9.4109                 | 125.7255             | 0.921       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 06/08/2026 | 12.28 Call  | Bond Future                    | 27683.3400                    | 27.6833                 | 26705.4800             | 26.7055              | 3.532       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 06/08/2026 | 12.28 Put   | Bond Future                    | 76.9600                       | 0.0770                  | 91.2300                | 0.0912               | 18.542      | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 05/11/2026 |             | Bond Future                    | 9.3817                        | 123.0700                | 9.4701                 | 122.0608             | 0.942       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 05/11/2026 | 11.21 Call  | Bond Future                    | 19153.9600                    | 19.1540                 | 18249.5900             | 18.2496              | 4.722       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 05/11/2026 | 11.21 Put   | Bond Future                    | 859.6600                      | 0.8597                  | 964.5300               | 0.9645               | 12.199      | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 04/02/2027 |             | Bond Future                    | 9.4464                        | 125.1849                | 9.5375                 | 124.1587             | 0.964       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 04/02/2027 | 9.99 Call   | Bond Future                    | 9245.9400                     | 9.2459                  | 8555.4800              | 8.5555               | 7.468       | 0.0000        | 0.0000 |
| 2025/12/09 | R053                | 04/02/2027 | 9.99 Put    | Bond Future                    | 3334.2300                     | 3.3342                  | 3669.9900              | 3.6700               | 10.070      | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/02/2026 |             | Bond Future                    | 8.4300                        | 103.1324                | 8.4300                 | 103.1324             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/02/2026 | 8.43 Call   | Bond Future                    | 63.3600                       | 0.0634                  | 62.8200                | 0.0628               | 0.852       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/02/2026 | 8.43 Put    | Bond Future                    | 63.3600                       | 0.0634                  | 62.8200                | 0.0628               | 0.852       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 07/05/2026 |             | Bond Future                    | 8.6900                        | 105.1300                | 8.6900                 | 105.1300             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 07/05/2026 | 8.69 Call   | Bond Future                    | 101.0900                      | 0.1011                  | 100.7600               | 0.1008               | 0.326       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 07/05/2026 | 8.69 Put    | Bond Future                    | 101.0900                      | 0.1011                  | 100.7600               | 0.1008               | 0.326       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 06/08/2026 |             | Bond Future                    | 8.5700                        | 102.1093                | 8.5700                 | 102.1093             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 87.3900                       | 0.0874                  | 87.2100                | 0.0872               | 0.206       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 87.3900                       | 0.0874                  | 87.2100                | 0.0872               | 0.206       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/11/2026 |             | Bond Future                    | 8.1200                        | 104.2987                | 8.1200                 | 104.2987             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/11/2026 | 8.12 Call   | Bond Future                    | 50.8000                       | 0.0508                  | 50.7200                | 0.0507               | 0.157       | 0.0000        | 0.0000 |
| 2025/12/09 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 50.8000                       | 0.0508                  | 50.7200                | 0.0507               | 0.157       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/02/2026 |             | Bond Future                    | 296.0163                      | 296.0163                | 296.0104               | 296.0104             | 0.002       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 18196.3400                    | 18.1963                 | 18190.3900             | 18.1904              | 0.033       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 07/05/2026 |             | Bond Future                    | 301.3842                      | 301.3842                | 301.3783               | 301.3783             | 0.002       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 23834.1500                    | 23.8342                 | 23828.3400             | 23.8283              | 0.024       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 06/08/2026 |             | Bond Future                    | 301.4732                      | 301.4732                | 301.4702               | 301.4702             | 0.001       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 22613.1800                    | 22.6132                 | 22610.2400             | 22.6102              | 0.013       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/11/2026 |             | Bond Future                    | 306.8057                      | 306.8057                | 306.8034               | 306.8034             | 0.001       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 26345.6900                    | 26.3457                 | 26343.3500             | 26.3434              | 0.009       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 04/02/2027 |             | Bond Future                    | 306.6560                      | 306.6560                | 306.6578               | 306.6578             | 0.001       | 0.0000        | 0.0000 |
| 2025/12/09 | R202                | 04/02/2027 | 294.73 Call | Bond Future                    | 11926.0000                    | 11.9260                 | 11927.7900             | 11.9278              | 0.015       | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/09 | R202             | 04/02/2027 | 294.73 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R209             | 05/02/2026 |             | Bond Future                 | 8.6596                     | 86.2300               | 8.7358               | 85.7781           | 0.880        | 0.0000      |
| 2025/12/09 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 12218.4100                 | 12.2184               | 11766.6200           | 11.7666           | 3.698        | 0.0000      |
| 2025/12/09 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 0.3000                     | 0.0003                | 0.4100               | 0.0004            | 36.667       | 0.0000      |
| 2025/12/09 | R209             | 07/05/2026 |             | Bond Future                 | 8.7099                     | 84.6218               | 8.7889               | 84.1618           | 0.907        | 0.0000      |
| 2025/12/09 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 12472.4800                 | 12.4725               | 12017.0600           | 12.0171           | 3.651        | 0.0000      |
| 2025/12/09 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 20.5800                    | 0.0206                | 25.1100              | 0.0251            | 22.012       | 0.0000      |
| 2025/12/09 | R209             | 06/08/2026 |             | Bond Future                 | 8.7633                     | 86.1479               | 8.8452               | 85.6799           | 0.934        | 0.0000      |
| 2025/12/09 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 13531.1800                 | 13.5312               | 13071.7700           | 13.0718           | 3.395        | 0.0000      |
| 2025/12/09 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 49.7500                    | 0.0498                | 58.3800              | 0.0584            | 17.347       | 0.0000      |
| 2025/12/09 | R209             | 05/11/2026 |             | Bond Future                 | 8.8221                     | 84.5017               | 8.9070               | 84.0256           | 0.963        | 0.0000      |
| 2025/12/09 | R209             | 05/11/2026 | 10.32 Call  | Bond Future                 | 8396.3400                  | 8.3963                | 7980.2700            | 7.9803            | 4.955        | 0.0000      |
| 2025/12/09 | R209             | 05/11/2026 | 10.32 Put   | Bond Future                 | 481.7200                   | 0.4817                | 541.7200             | 0.5417            | 12.455       | 0.0000      |
| 2025/12/09 | R209             | 04/02/2027 |             | Bond Future                 | 8.8927                     | 85.9549               | 8.9809               | 85.4708           | 0.991        | 0.0000      |
| 2025/12/09 | R209             | 04/02/2027 | 9.28 Call   | Bond Future                 | 3874.3700                  | 3.8744                | 3569.4300            | 3.5694            | 7.871        | 0.0000      |
| 2025/12/09 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 1774.5400                  | 1.7745                | 1953.6300            | 1.9536            | 10.092       | 0.0000      |
| 2025/12/09 | R210             | 05/02/2026 |             | Bond Future                 | 259.1748                   | 259.1748              | 258.7162             | 258.7162          | 0.177        | 0.0000      |
| 2025/12/09 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 6074.7900                  | 6.0748                | 5616.2300            | 5.6162            | 7.549        | 0.0000      |
| 2025/12/09 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R210             | 07/05/2026 |             | Bond Future                 | 260.3967                   | 260.3967              | 259.9309             | 259.9309          | 0.179        | 0.0000      |
| 2025/12/09 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 4996.7300                  | 4.9967                | 4530.8800            | 4.5309            | 9.323        | 0.0000      |
| 2025/12/09 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R210             | 06/08/2026 |             | Bond Future                 | 265.1561                   | 265.1561              | 264.6822             | 264.6822          | 0.179        | 0.0000      |
| 2025/12/09 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 5316.0700                  | 5.3161                | 4842.1600            | 4.8422            | 8.915        | 0.0000      |
| 2025/12/09 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R210             | 05/11/2026 |             | Bond Future                 | 266.3136                   | 266.3136              | 265.8344             | 265.8344          | 0.180        | 0.0000      |
| 2025/12/09 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 12983.6200                 | 12.9836               | 12504.4200           | 12.5044           | 3.691        | 0.0000      |
| 2025/12/09 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R210             | 04/02/2027 |             | Bond Future                 | 270.9593                   | 270.9593              | 270.4725             | 270.4725          | 0.180        | 0.0000      |
| 2025/12/09 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 4929.2500                  | 4.9293                | 4442.5000            | 4.4425            | 9.875        | 0.0000      |
| 2025/12/09 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/09 | R213             | 05/02/2026 |             | Bond Future                 | 7.7968                     | 99.8718               | 7.9055               | 99.4351           | 1.394        | 0.0000      |
| 2025/12/09 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 8002.0000                  | 8.0020                | 7565.6000            | 7.5656            | 5.454        | 0.0000      |
| 2025/12/09 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 0.4200                     | 0.0004                | 0.7000               | 0.0007            | 66.667       | 0.0000      |
| 2025/12/09 | R213             | 07/05/2026 |             | Bond Future                 | 7.8287                     | 98.1082               | 7.9441               | 97.6637           | 1.474        | 0.0000      |
| 2025/12/09 | R213             | 07/05/2026 | 9.80 Call   | Bond Future                 | 7293.6000                  | 7.2936                | 6859.3100            | 6.8593            | 5.954        | 0.0000      |
| 2025/12/09 | R213             | 07/05/2026 | 9.80 Put    | Bond Future                 | 30.2000                    | 0.0302                | 40.3700              | 0.0404            | 33.675       | 0.0000      |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
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| 2025/12/09 | R213             | 06/08/2026 |            | Bond Future                 | 7.8644                     | 99.8778              | 7.9873              | 99.4255           | 1.563       | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 06/08/2026 | 9.69 Call  | Bond Future                 | 6573.0600                  | 6.5731               | 6149.1200           | 6.1491            | 6.450       | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 06/08/2026 | 9.69 Put   | Bond Future                 | 111.3900                   | 0.1114               | 139.7400            | 0.1397            | 25.451      | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 05/11/2026 |            | Bond Future                 | 7.9153                     | 98.0725              | 8.0464              | 97.6125           | 1.657       | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 05/11/2026 | 8.75 Call  | Bond Future                 | 3428.8800                  | 3.4289               | 3080.0200           | 3.0800            | 10.174      | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 05/11/2026 | 8.75 Put   | Bond Future                 | 545.7400                   | 0.5457               | 656.8700            | 0.6569            | 20.363      | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 04/02/2027 |            | Bond Future                 | 7.9887                     | 99.7599              | 8.1293              | 99.2922           | 1.760       | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 04/02/2027 | 8.14 Call  | Bond Future                 | 1782.6200                  | 1.7826               | 1530.2900           | 1.5303            | 14.155      | 0.0000     | 0.0000 |
| 2025/12/09 | R213             | 04/02/2027 | 8.14 Put   | Bond Future                 | 1279.6300                  | 1.2796               | 1494.9200           | 1.4949            | 16.824      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/02/2026 |            | Bond Future                 | 9.2304                     | 80.9469              | 9.3369              | 80.2314           | 1.154       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/02/2026 | 11.26 Call | Bond Future                 | 12173.4700                 | 12.1735              | 11459.0300          | 11.4590           | 5.869       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/02/2026 | 11.26 Put  | Bond Future                 | 1.7100                     | 0.0017               | 2.7200              | 0.0027            | 59.064      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 07/05/2026 |            | Bond Future                 | 9.2860                     | 79.0983              | 9.3957              | 78.3701           | 1.182       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 07/05/2026 | 11.53 Call | Bond Future                 | 13193.6000                 | 13.1936              | 12477.3300          | 12.4773           | 5.429       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 07/05/2026 | 11.53 Put  | Bond Future                 | 38.8000                    | 0.0388               | 50.6800             | 0.0507            | 30.619      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 06/08/2026 |            | Bond Future                 | 9.3447                     | 80.5250              | 9.4579              | 79.7838           | 1.211       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 06/08/2026 | 11.97 Call | Bond Future                 | 14970.5300                 | 14.9705              | 14246.4400          | 14.2464           | 4.837       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 06/08/2026 | 11.97 Put  | Bond Future                 | 71.3700                    | 0.0714               | 88.4700             | 0.0885            | 23.960      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/11/2026 |            | Bond Future                 | 9.4096                     | 78.6351              | 9.5263              | 77.8812           | 1.240       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/11/2026 | 10.97 Call | Bond Future                 | 9893.9400                  | 9.8939               | 9239.5300           | 9.2395            | 6.614       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 05/11/2026 | 10.97 Put  | Bond Future                 | 609.9200                   | 0.6099               | 709.4500            | 0.7095            | 16.319      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 04/02/2027 |            | Bond Future                 | 9.4852                     | 79.9876              | 9.6056              | 79.2209           | 1.270       | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 04/02/2027 | 9.90 Call  | Bond Future                 | 4761.4800                  | 4.7615               | 4277.9700           | 4.2780            | 10.155      | 0.0000     | 0.0000 |
| 2025/12/09 | R214             | 04/02/2027 | 9.90 Put   | Bond Future                 | 2165.3300                  | 2.1653               | 2448.5800           | 2.4486            | 13.081      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.50 Put   | Bond Future                 | 975.8400                   | 0.9758               | 1262.0100           | 1.2620            | 29.326      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.50 Call  | Bond Future                 | 1977.5500                  | 1.9776               | 1555.0600           | 1.5551            | 21.364      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 10.00 Put  | Bond Future                 | 211.6600                   | 0.2117               | 287.7400            | 0.2877            | 35.944      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 10.00 Call | Bond Future                 | 5385.3000                  | 5.3853               | 4752.7200           | 4.7527            | 11.746      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 10.48 Call | Bond Future                 | 8948.9200                  | 8.9489               | 8259.0300           | 8.2590            | 7.709       | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 10.48 Put  | Bond Future                 | 49.3900                    | 0.0494               | 68.1600             | 0.0682            | 38.004      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 |            | Bond Future                 | 9.3853                     | 98.0576              | 9.4662              | 97.3490           | 0.862       | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 11.46 Call | Bond Future                 | 15752.3500                 | 15.7524              | 15044.5700          | 15.0446           | 4.493       | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 11.46 Put  | Bond Future                 | 2.2400                     | 0.0022               | 3.1200              | 0.0031            | 39.286      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.65 Put   | Bond Future                 | 621.1300                   | 0.6211               | 819.5100            | 0.8195            | 31.939      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.65 Call  | Bond Future                 | 2907.1500                  | 2.9072               | 2396.8700           | 2.3969            | 17.553      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 8.90 Put   | Bond Future                 | 4520.0900                  | 4.5201               | 5188.7800           | 5.1888            | 14.794      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 8.90 Call  | Bond Future                 | 84.6900                    | 0.0847               | 44.7200             | 0.0447            | 47.196      | 0.0000     | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.40 Put   | Bond Future                 | 1308.8400                  | 1.3088               | 1665.2400           | 1.6652            | 27.230      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/12/09 | R248             | 05/02/2026 | 9.40 Call   | Bond Future                 | 1438.1800                  | 1.4382                | 1085.9200            | 1.0859            | 24.493       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.90 Call   | Bond Future                 | 4651.7200                  | 4.6517                | 4044.0400            | 4.0440            | 13.064       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 05/02/2026 | 9.90 Put    | Bond Future                 | 287.9000                   | 0.2879                | 388.8800             | 0.3889            | 35.075       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 07/05/2026 |             | Bond Future                 | 9.4408                     | 95.3739               | 9.5241               | 94.6527           | 0.883        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 07/05/2026 | 11.72 Call  | Bond Future                 | 16946.9600                 | 16.9470               | 16237.3100           | 16.2373           | 4.187        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 07/05/2026 | 11.72 Put   | Bond Future                 | 53.3400                    | 0.0533                | 64.9100              | 0.0649            | 21.691       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 06/08/2026 |             | Bond Future                 | 9.4992                     | 97.0942               | 9.5850               | 96.3601           | 0.904        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 06/08/2026 | 12.37 Call  | Bond Future                 | 20313.6700                 | 20.3137               | 19591.8800           | 19.5919           | 3.553        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 06/08/2026 | 12.37 Put   | Bond Future                 | 68.7200                    | 0.0687                | 81.0300              | 0.0810            | 17.913       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 05/11/2026 |             | Bond Future                 | 9.5630                     | 94.3526               | 9.6514               | 93.6059           | 0.925        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 05/11/2026 | 11.31 Call  | Bond Future                 | 13801.8300                 | 13.8018               | 13137.4100           | 13.1374           | 4.814        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 05/11/2026 | 11.31 Put   | Bond Future                 | 674.0000                   | 0.6740                | 756.3000             | 0.7563            | 12.211       | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 04/02/2027 |             | Bond Future                 | 9.6365                     | 95.9750               | 9.7277               | 95.2157           | 0.947        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 04/02/2027 | 10.11 Call  | Bond Future                 | 6455.2100                  | 6.4552                | 5958.2500            | 5.9583            | 7.699        | 0.0000      | 0.0000 |
| 2025/12/09 | R248             | 04/02/2027 | 10.11 Put   | Bond Future                 | 2620.4700                  | 2.6205                | 2882.8100            | 2.8828            | 10.011       | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/02/2026 |             | Bond Future                 | 9.1181                     | 109.3140              | 9.1890               | 108.7577          | 0.778        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/02/2026 | 102.99 Call | Bond Future                 | 96323.4400                 | 96.3234               | 95767.1500           | 95.7672           | 0.578        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/02/2026 | 102.99 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 07/05/2026 |             | Bond Future                 | 9.1815                     | 106.2912              | 9.2550               | 105.7250          | 0.800        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 07/05/2026 | 99.91 Call  | Bond Future                 | 95441.4900                 | 95.4415               | 94875.2900           | 94.8753           | 0.593        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 07/05/2026 | 99.91 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 06/08/2026 |             | Bond Future                 | 9.2482                     | 108.2081              | 9.3243               | 107.6319          | 0.823        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 95088.6100                 | 95.0886               | 94512.3800           | 94.5124           | 0.606        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/11/2026 |             | Bond Future                 | 9.3202                     | 105.1194              | 9.3990               | 104.5334          | 0.846        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 94149.3600                 | 94.1494               | 93563.2900           | 93.5633           | 0.622        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 04/02/2027 |             | Bond Future                 | 9.4039                     | 106.9259              | 9.4856               | 106.3301          | 0.869        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 5341.0600                  | 5.3411                | 4942.1200            | 4.9421            | 7.469        | 0.0000      | 0.0000 |
| 2025/12/09 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1867.6700                  | 1.8677                | 2064.5900            | 2.0646            | 10.544       | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 05/02/2026 |             | Bond Future                 | 9.2981                     | 110.5176              | 9.3945               | 109.6846          | 1.036        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 05/02/2026 | 103.43 Call | Bond Future                 | 97242.3300                 | 97.2423               | 96409.3700           | 96.4094           | 0.857        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 05/02/2026 | 103.43 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 07/05/2026 |             | Bond Future                 | 9.3615                     | 107.3904              | 9.4611               | 106.5425          | 1.064        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 96301.2500                 | 96.3013               | 95453.4100           | 95.4534           | 0.880        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.4279                     | 109.3271              | 9.5308               | 108.4642          | 1.092        | 0.0000      | 0.0000 |
| 2025/12/09 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 95909.8000                 | 95.9098               | 95046.8800           | 95.0469           | 0.900        | 0.0000      | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/12/09 | R4R2                | 06/08/2026 | 102.06 Put | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 05/11/2026 |            | Bond Future                    | 9.4988                        | 106.1319                | 9.6052     | 105.2542               | 1.120                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 05/11/2026 | 98.76 Call | Bond Future                    | 94909.2900                    | 94.9093                 | 94031.5700 | 94.0316                | 0.925                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 05/11/2026 | 98.76 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 04/02/2027 |            | Bond Future                    | 9.5802                        | 107.9557                | 9.6903     | 107.0631               | 1.149                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 04/02/2027 | 10.13 Call | Bond Future                    | 6241.0900                     | 6.2411                  | 5629.8200  | 5.6298                 | 9.794                | 0.0000      | 0.0000        |
| 2025/12/09 | R4R2                | 04/02/2027 | 10.13 Put  | Bond Future                    | 1893.8300                     | 1.8938                  | 2175.1300  | 2.1751                 | 14.853               | 0.0000      | 0.0000        |
| 2025/12/09 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/09 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/09 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/09 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| Total      |                     |            |            |                                |                               |                         |            |                        |                      |             |               |

