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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2025 TO 29/12/2025

| 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 Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|------------|
| 2025/12/29 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 05/02/2026 |             | Bond Future                    | 144.8331                      | 144.8331                | 144.8232               | 0.007                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 4723.1400                     | 4.7231                  | 4713.2000              | 0.210                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 07/05/2026 |             | Bond Future                    | 146.0135                      | 146.0135                | 146.0033               | 0.007                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 4193.4500                     | 4.1935                  | 4183.3300              | 0.241                | 0.0000      | 0.0000     |
| 2025/12/29 | 2029                | 07/05/2026 | 141.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000     |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/12/29 | 2029             | 06/08/2026 |             | Bond Future                 | 148.7086                   | 148.7086             | 148.6987            | 148.6987          | 0.007       | 0.0000     |
| 2025/12/29 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 4608.6300                  | 4.6086               | 4598.6600           | 4.5987            | 0.216       | 0.0000     |
| 2025/12/29 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/29 | 2029             | 05/11/2026 |             | Bond Future                 | 149.8582                   | 149.8582             | 149.8489            | 149.8489          | 0.006       | 0.0000     |
| 2025/12/29 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 2298.1700                  | 2.2982               | 2288.9300           | 2.2889            | 0.402       | 0.0000     |
| 2025/12/29 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/29 | 2029             | 04/02/2027 |             | Bond Future                 | 152.4892                   | 152.4892             | 152.4807            | 152.4807          | 0.006       | 0.0000     |
| 2025/12/29 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 2769.2100                  | 2.7692               | 2760.6800           | 2.7607            | 0.308       | 0.0000     |
| 2025/12/29 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2025/12/29 | 2030             | 05/02/2026 |             | Bond Future                 | 7.4429                     | 102.1030             | 7.4064              | 102.2280          | 0.490       | 0.0000     |
| 2025/12/29 | 2030             | 05/02/2026 | 9.49 Call   | Bond Future                 | 6724.1400                  | 6.7241               | 6849.1800           | 6.8492            | 1.860       | 0.0000     |
| 2025/12/29 | 2030             | 05/02/2026 | 9.49 Put    | Bond Future                 | 0.0300                     | 0.0000               | 0.0100              | 0.0000            | 66.667      | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 |             | Bond Future                 | 7.4616                     | 103.9357             | 7.4222              | 104.0630          | 0.527       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future                 | 6024.7500                  | 6.0248               | 6148.2300           | 6.1482            | 2.050       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future                 | 16.5400                    | 0.0165               | 12.7400             | 0.0127            | 22.975      | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.21 Put    | Bond Future                 | 1120.2500                  | 1.1203               | 1022.8300           | 1.0228            | 8.696       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.21 Call   | Bond Future                 | 302.7700                   | 0.3028               | 332.6300            | 0.3326            | 9.862       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.71 Put    | Bond Future                 | 418.9400                   | 0.4189               | 365.6300            | 0.3656            | 12.725      | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.71 Call   | Bond Future                 | 1218.4400                  | 1.2184               | 1292.4100           | 1.2924            | 6.071       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.92 Call   | Bond Future                 | 1745.4300                  | 1.7454               | 1833.4600           | 1.8335            | 5.043       | 0.0000     |
| 2025/12/29 | 2030             | 07/05/2026 | 7.92 Put    | Bond Future                 | 276.1300                   | 0.2761               | 236.8800            | 0.2369            | 14.214      | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 1286.6000                  | 1.2866               | 1194.7400           | 1.1947            | 7.140       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 463.7000                   | 0.4637               | 501.6700            | 0.5017            | 8.188       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 646.3900                   | 0.6464               | 588.2000            | 0.5882            | 9.002       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 1341.9700                  | 1.3420               | 1413.6100           | 1.4136            | 5.338       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 2145.5400                  | 2.1455               | 2234.7100           | 2.2347            | 4.156       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 403.5000                   | 0.4035               | 362.8400            | 0.3628            | 10.077      | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 |             | Bond Future                 | 7.4798                     | 101.8197             | 7.4371              | 101.9495          | 0.572       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 5202.8600                  | 5.2029               | 5321.2000           | 5.3212            | 2.275       | 0.0000     |
| 2025/12/29 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 86.8500                    | 0.0869               | 75.3600             | 0.0754            | 13.230      | 0.0000     |
| 2025/12/29 | 2030             | 05/11/2026 |             | Bond Future                 | 7.5050                     | 103.5932             | 7.4584              | 103.7259          | 0.621       | 0.0000     |
| 2025/12/29 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 2822.4100                  | 2.8224               | 2922.8000           | 2.9228            | 3.557       | 0.0000     |
| 2025/12/29 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 344.6100                   | 0.3446               | 312.3300            | 0.3123            | 9.367       | 0.0000     |
| 2025/12/29 | 2030             | 04/02/2027 |             | Bond Future                 | 7.5480                     | 101.3801             | 7.4967              | 101.5157          | 0.680       | 0.0000     |
| 2025/12/29 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 1512.9800                  | 1.5130               | 1589.8100           | 1.5898            | 5.078       | 0.0000     |
| 2025/12/29 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 797.8200                   | 0.7978               | 739.0500            | 0.7391            | 7.366       | 0.0000     |
| 2025/12/29 | 2031             | 05/02/2026 |             | Bond Future                 | 112.7279                   | 112.7279             | 112.7198            | 112.7198          | 0.007       | 0.0000     |
| 2025/12/29 | 2031             | 05/02/2026 | 111.76 Call | Bond Future                 | 1004.9900                  | 1.0050               | 989.9000            | 0.9899            | 1.502       | 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 |
|------------|------------------|------------|------------|---------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2025/12/29 | 2031             | 05/02/2026 | 111.76     | Put     | Bond Future           |                     | 37.0900                    | 0.0371         | 30.0600      | 0.0301              | 18.954            | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 07/05/2026 |            |         | Bond Future           |                     | 114.7790                   | 114.7790       | 114.7708     | 114.7708            | 0.007             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 07/05/2026 | 113.84     | Call    | Bond Future           |                     | 1107.8600                  | 1.1079         | 1094.3400    | 1.0943              | 1.220             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 07/05/2026 | 113.84     | Put     | Bond Future           |                     | 168.9000                   | 0.1689         | 163.5300     | 0.1635              | 3.179             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 06/08/2026 |            |         | Bond Future           |                     | 114.4832                   | 114.4832       | 114.4753     | 114.4753            | 0.007             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 06/08/2026 | 113.81     | Call    | Bond Future           |                     | 1035.3700                  | 1.0354         | 1023.5400    | 1.0235              | 1.143             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 06/08/2026 | 113.81     | Put     | Bond Future           |                     | 362.2100                   | 0.3622         | 358.2700     | 0.3583              | 1.088             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 05/11/2026 |            |         | Bond Future           |                     | 116.5044                   | 116.5044       | 116.4970     | 116.4970            | 0.006             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 05/11/2026 | 111.49     | Call    | Bond Future           |                     | 5015.7200                  | 5.0157         | 5008.2400    | 5.0082              | 0.149             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 05/11/2026 | 111.49     | Put     | Bond Future           |                     | 1.3700                     | 0.0014         | 1.2800       | 0.0013              | 6.569             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 04/02/2027 |            |         | Bond Future           |                     | 116.1006                   | 116.1006       | 116.0940     | 116.0940            | 0.006             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 04/02/2027 | 116.18     | Call    | Bond Future           |                     | 758.4400                   | 0.7584         | 750.3000     | 0.7503              | 1.073             | 0.0000      | 0.0000     |
| 2025/12/29 | 2031             | 04/02/2027 | 116.18     | Put     | Bond Future           |                     | 837.8100                   | 0.8378         | 836.3000     | 0.8363              | 0.180             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/02/2026 |            |         | Bond Future           |                     | 7.8563                     | 104.8864       | 7.8248       | 105.0394            | 0.401             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/02/2026 | 10.16      | Call    | Bond Future           |                     | 10456.0300                 | 10.4560        | 10609.0100   | 10.6090             | 1.463             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/02/2026 | 10.16      | Put     | Bond Future           |                     | 0.0200                     | 0.0000         | 0.0000       | 0.0000              | (100.000)         | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 07/05/2026 |            |         | Bond Future           |                     | 7.8883                     | 102.6100       | 7.8551       | 102.7657            | 0.421             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 07/05/2026 | 10.14      | Call    | Bond Future           |                     | 9919.4600                  | 9.9195         | 10072.1900   | 10.0722             | 1.540             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 07/05/2026 | 10.14      | Put     | Bond Future           |                     | 13.0100                    | 0.0130         | 10.0000      | 0.0100              | 23.136            | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 06/08/2026 |            |         | Bond Future           |                     | 7.9205                     | 104.4791       | 7.8854       | 104.6379            | 0.444             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 06/08/2026 | 10.12      | Call    | Bond Future           |                     | 9426.2200                  | 9.4262         | 9576.5300    | 9.5765              | 1.595             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 06/08/2026 | 10.12      | Put     | Bond Future           |                     | 64.5600                    | 0.0646         | 56.0200      | 0.0560              | 13.228            | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/11/2026 |            |         | Bond Future           |                     | 7.9656                     | 102.1417       | 7.9283       | 102.3038            | 0.468             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/11/2026 | 9.16       | Call    | Bond Future           |                     | 5445.7600                  | 5.4458         | 5574.6200    | 5.5746              | 2.366             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 05/11/2026 | 9.16       | Put     | Bond Future           |                     | 414.6600                   | 0.4147         | 381.3800     | 0.3814              | 8.026             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 04/02/2027 | 8.48       | Put     | Bond Future           |                     | 1035.1600                  | 1.0352         | 971.0100     | 0.9710              | 6.197             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 04/02/2027 |            |         | Bond Future           |                     | 8.0247                     | 103.9091       | 7.9850       | 104.0747            | 0.494             | 0.0000      | 0.0000     |
| 2025/12/29 | 2032             | 04/02/2027 | 8.48       | Call    | Bond Future           |                     | 2911.6200                  | 2.9116         | 3013.0700    | 3.0131              | 3.484             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 05/02/2026 |            |         | Bond Future           |                     | 142.4657                   | 142.4657       | 142.4563     | 142.4563            | 0.007             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 05/02/2026 | 132.88     | Call    | Bond Future           |                     | 9585.6800                  | 9.5857         | 9576.2900    | 9.5763              | 0.098             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 05/02/2026 | 132.88     | Put     | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 07/05/2026 |            |         | Bond Future           |                     | 143.5004                   | 143.5004       | 143.4909     | 143.4909            | 0.007             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 07/05/2026 | 135.16     | Call    | Bond Future           |                     | 8340.3700                  | 8.3404         | 8330.8500    | 8.3309              | 0.114             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 07/05/2026 | 135.16     | Put     | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 06/08/2026 |            |         | Bond Future           |                     | 146.1492                   | 146.1492       | 146.1398     | 146.1398            | 0.006             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 06/08/2026 | 134.25     | Call    | Bond Future           |                     | 11899.1600                 | 11.8992        | 11889.8000   | 11.8898             | 0.079             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 06/08/2026 | 134.25     | Put     | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | 2033             | 05/11/2026 |            |         | Bond Future           |                     | 147.1506                   | 147.1506       | 147.1420     | 147.1420            | 0.006             | 0.0000      | 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 |        |
|------------|------------------|------------|------------|---------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|--------|
| 2025/12/29 | 2033             | 05/11/2026 | 137.26     | Call    | Bond Future           |                     | 9890.6300                  | 9.8906         |              | 9881.9600           | 9.8820            | 0.088       | 0.0000     | 0.0000 |
| 2025/12/29 | 2033             | 05/11/2026 | 137.26     | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2033             | 04/02/2027 |            |         | Bond Future           |                     | 149.7343                   | 149.7343       |              | 149.7263            | 0.005             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2033             | 04/02/2027 | 142.71     | Call    | Bond Future           |                     | 7024.3000                  | 7.0243         |              | 7016.3300           | 7.0163            | 0.113       | 0.0000     | 0.0000 |
| 2025/12/29 | 2033             | 04/02/2027 | 142.71     | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 |            |         | Bond Future           |                     | 8.7493                     | 98.4942        |              | 8.7024              | 98.8176           | 0.536       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.20      | Call    | Bond Future           |                     | 15080.5400                 | 15.0805        |              | 15403.9500          | 15.4040           | 2.145       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.20      | Put     | Bond Future           |                     | 0.0100                     | 0.0000         |              | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 12.27      | Call    | Bond Future           |                     | 20672.9700                 | 20.6730        |              | 20996.3900          | 20.9964           | 1.564       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 12.27      | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.90      | Put     | Bond Future           |                     | 0.1200                     | 0.0001         |              | 0.0300              | 0.0000            | 75.000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.90      | Call    | Bond Future           |                     | 13412.5000                 | 13.4125        |              | 13735.8300          | 13.7358           | 2.411       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.86      | Call    | Bond Future           |                     | 18593.8700                 | 18.5939        |              | 18917.2900          | 18.9173           | 1.739       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.86      | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.36      | Call    | Bond Future           |                     | 15951.7100                 | 15.9517        |              | 16275.1300          | 16.2751           | 2.027       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.36      | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.65      | Put     | Bond Future           |                     | 0.4600                     | 0.0005         |              | 0.1300              | 0.0001            | 71.739      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.65      | Call    | Bond Future           |                     | 11987.2800                 | 11.9873        |              | 12310.3700          | 12.3104           | 2.695       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 12.73      | Call    | Bond Future           |                     | 22916.1000                 | 22.9161        |              | 23239.5200          | 23.2395           | 1.411       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 12.73      | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.40      | Put     | Bond Future           |                     | 0.0000                     | 0.0000         |              | 0.0000              | 0.000             | 0.0000      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 11.40      | Call    | Bond Future           |                     | 16167.5300                 | 16.1675        |              | 16490.9500          | 16.4910           | 2.000       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 9.65       | Call    | Bond Future           |                     | 5969.0600                  | 5.9691         |              | 6279.7700           | 6.2798            | 5.205       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 9.65       | Put     | Bond Future           |                     | 24.5200                    | 0.0245         |              | 11.8100             | 0.0118            | 51.835      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.10      | Call    | Bond Future           |                     | 8736.6200                  | 8.7366         |              | 9057.6600           | 9.0577            | 3.675       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 05/02/2026 | 10.10      | Put     | Bond Future           |                     | 3.8400                     | 0.0038         |              | 1.4600              | 0.0015            | 61.979      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 9.00       | Put     | Bond Future           |                     | 1020.1700                  | 1.0202         |              | 877.8600            | 0.8779            | 13.950      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 9.00       | Call    | Bond Future           |                     | 2327.4800                  | 2.3275         |              | 2514.4700           | 2.5145            | 8.034       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 9.49       | Put     | Bond Future           |                     | 405.7200                   | 0.4057         |              | 335.8300            | 0.3358            | 17.226      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 9.49       | Call    | Bond Future           |                     | 4891.9000                  | 4.8919         |              | 5151.3100           | 5.1513            | 5.303       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 10.06      | Call    | Bond Future           |                     | 8158.8400                  | 8.1588         |              | 8457.8100           | 8.4578            | 3.664       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 10.06      | Put     | Bond Future           |                     | 149.6600                   | 0.1497         |              | 119.3300            | 0.1193            | 20.266      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 12.40      | Call    | Bond Future           |                     | 20714.8300                 | 20.7148        |              | 21043.9900          | 21.0440           | 1.589       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 12.40      | Put     | Bond Future           |                     | 0.3600                     | 0.0004         |              | 0.2200              | 0.0002            | 38.889      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 10.95      | Put     | Bond Future           |                     | 35.5400                    | 0.0355         |              | 26.9200             | 0.0269            | 24.254      | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 10.95      | Call    | Bond Future           |                     | 13193.7300                 | 13.1937        |              | 13514.4100          | 13.5144           | 2.431       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 |            |         | Bond Future           |                     | 8.8047                     | 100.2621       |              | 8.7561              | 100.5914          | 0.552       | 0.0000     | 0.0000 |
| 2025/12/29 | 2037             | 07/05/2026 | 11.32      | Call    | Bond Future           |                     | 15193.5100                 | 15.1935        |              | 15519.1500          | 15.5192           | 2.143       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/29 | 2037             | 07/05/2026 | 11.32 Put   | Bond Future                 | 13.2800                    | 0.0133                | 9.6200               | 0.0096            | 27.560       | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 |             | Bond Future                 | 8.8630                     | 97.8286               | 8.8124               | 98.1640           | 0.570        | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 16677.8900                 | 16.6779               | 17006.8300           | 17.0068           | 1.972        | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 36.2700                    | 0.0363                | 29.7200              | 0.0297            | 18.059       | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 14581.1900                 | 14.5812               | 14903.1700           | 14.9032           | 2.208        | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 85.0800                    | 0.0851                | 71.5700              | 0.0716            | 15.879       | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 11422.3200                 | 11.4223               | 11728.9000           | 11.7289           | 2.684        | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 208.9100                   | 0.2089                | 180.0000             | 0.1800            | 13.838       | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 462.8600                   | 0.4629                | 405.7000             | 0.4057            | 12.349       | 0.0000      |
| 2025/12/29 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 7738.6800                  | 7.7387                | 8017.0100            | 8.0170            | 3.597        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 |             | Bond Future                 | 8.9233                     | 99.5323               | 8.8708               | 99.8742           | 0.589        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 10674.6400                 | 10.6746               | 10971.2300           | 10.9712           | 2.778        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 439.9400                   | 0.4399                | 394.6400             | 0.3946            | 10.297       | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 11762.7900                 | 11.7628               | 12066.3200           | 12.0663           | 2.580        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 363.7900                   | 0.3638                | 325.4300             | 0.3254            | 10.545       | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 8653.3400                  | 8.6533                | 8932.8800            | 8.9329            | 3.230        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 638.2300                   | 0.6382                | 575.8800             | 0.5759            | 9.769        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 1377.9500                  | 1.3780                | 1259.8900            | 1.2599            | 8.568        | 0.0000      |
| 2025/12/29 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 4781.8600                  | 4.7819                | 5005.6900            | 5.0057            | 4.681        | 0.0000      |
| 2025/12/29 | 2037             | 04/02/2027 |             | Bond Future                 | 8.9940                     | 96.9981               | 8.9393               | 97.3466           | 0.608        | 0.0000      |
| 2025/12/29 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 4974.8500                  | 4.9749                | 5195.2900            | 5.1953            | 4.431        | 0.0000      |
| 2025/12/29 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 1766.8800                  | 1.7669                | 1638.8700            | 1.6389            | 7.245        | 0.0000      |
| 2025/12/29 | 2038             | 05/02/2026 |             | Bond Future                 | 157.2665                   | 157.2665              | 157.2556             | 157.2556          | 0.007        | 0.0000      |
| 2025/12/29 | 2038             | 05/02/2026 | 143.20 Call | Bond Future                 | 14066.5000                 | 14.0665               | 14055.6400           | 14.0556           | 0.077        | 0.0000      |
| 2025/12/29 | 2038             | 05/02/2026 | 143.20 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | 2038             | 07/05/2026 |             | Bond Future                 | 160.1280                   | 160.1280              | 160.1168             | 160.1168          | 0.007        | 0.0000      |
| 2025/12/29 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 15598.0400                 | 15.5980               | 15586.7900           | 15.5868           | 0.072        | 0.0000      |
| 2025/12/29 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | 2038             | 06/08/2026 |             | Bond Future                 | 160.8916                   | 160.8916              | 160.8808             | 160.8808          | 0.007        | 0.0000      |
| 2025/12/29 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 16171.6300                 | 16.1716               | 16160.8200           | 16.1608           | 0.067        | 0.0000      |
| 2025/12/29 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | 2038             | 05/11/2026 |             | Bond Future                 | 163.7331                   | 163.7331              | 163.7230             | 163.7230          | 0.006        | 0.0000      |
| 2025/12/29 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 17423.0900                 | 17.4231               | 17412.9500           | 17.4130           | 0.058        | 0.0000      |
| 2025/12/29 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | 2038             | 04/02/2027 |             | Bond Future                 | 164.3847                   | 164.3847              | 164.3756             | 164.3756          | 0.006        | 0.0000      |
| 2025/12/29 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 10554.6900                 | 10.5547               | 10545.6100           | 10.5456           | 0.086        | 0.0000      |
| 2025/12/29 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | 2040             | 05/02/2026 | 9.40 Call   | Bond Future                 | 2408.0300                  | 2.4080                | 2696.1600            | 2.6962            | 11.965       | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/12/29 | 2040                | 05/02/2026 | 9.40 Put   | Bond Future                    | 323.8300                      | 0.3238                  | 207.3100   | 0.2073                 | 35.982               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.05 Put   | Bond Future                    | 1263.1800                     | 1.2632                  | 979.6400   | 0.9796                 | 22.447               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.05 Call  | Bond Future                    | 662.9800                      | 0.6630                  | 784.0900   | 0.7841                 | 18.268               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.20 Put   | Bond Future                    | 724.9300                      | 0.7249                  | 519.5900   | 0.5196                 | 28.325               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.20 Call  | Bond Future                    | 1288.0100                     | 1.2880                  | 1487.3200  | 1.4873                 | 15.474               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 |            | Bond Future                    | 9.1271                        | 99.2512                 | 9.0750     | 99.6558                | 0.570                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.49 Call | Bond Future                    | 16130.8300                    | 16.1308                 | 16535.4500 | 16.5355                | 2.508                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.49 Put  | Bond Future                    | 0.0400                        | 0.0000                  | 0.0100     | 0.0000                 | 75.000               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.35 Put  | Bond Future                    | 6.3600                        | 0.0064                  | 2.4300     | 0.0024                 | 61.792               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.35 Call | Bond Future                    | 8873.6900                     | 8.8737                  | 9274.4100  | 9.2744                 | 4.516                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.75 Call | Bond Future                    | 11519.9600                    | 11.5200                 | 11923.7100 | 11.9237                | 3.505                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.75 Put  | Bond Future                    | 1.3000                        | 0.0013                  | 0.4000     | 0.0004                 | 69.231               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.15 Call | Bond Future                    | 14057.6500                    | 14.0577                 | 14462.0800 | 14.4621                | 2.877                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.15 Put  | Bond Future                    | 0.3000                        | 0.0003                  | 0.0800     | 0.0001                 | 73.333               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 25644.4800                    | 25.6445                 | 26049.1300 | 26.0491                | 1.578                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 18072.2700                    | 18.0723                 | 18476.9200 | 18.4769                | 2.239                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.80 Put   | Bond Future                    | 60.6800                       | 0.0607                  | 31.0000    | 0.0310                 | 48.912               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 9.80 Call  | Bond Future                    | 5087.7200                     | 5.0877                  | 5462.6900  | 5.4627                 | 7.370                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.24 Call | Bond Future                    | 8127.7200                     | 8.1277                  | 8526.4000  | 8.5264                 | 4.905                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/02/2026 | 10.24 Put  | Bond Future                    | 10.0300                       | 0.0100                  | 4.0600     | 0.0041                 | 59.521               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 21412.7200                    | 21.4127                 | 21824.1800 | 21.8242                | 1.922                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 1.4200                        | 0.0014                  | 0.9100     | 0.0009                 | 35.915               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 18677.5600                    | 18.6776                 | 19087.3700 | 19.0874                | 2.194                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 6.9200                        | 0.0069                  | 4.7600     | 0.0048                 | 31.214               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 72.3300                       | 0.0723                  | 55.5200    | 0.0555                 | 23.241               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 13369.9700                    | 13.3700                 | 13765.1300 | 13.7651                | 2.956                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 19732.8400                    | 19.7328                 | 20143.5300 | 20.1435                | 2.081                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 3.8600                        | 0.0039                  | 2.5800     | 0.0026                 | 33.161               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 16915.0700                    | 16.9151                 | 17322.2100 | 17.3222                | 2.407                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 17.1200                       | 0.0171                  | 12.2900    | 0.0123                 | 28.213               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 135.1900                      | 0.1352                  | 106.0700   | 0.1061                 | 21.540               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 10772.3400                    | 10.7723                 | 11155.1900 | 11.1552                | 3.554                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 |            | Bond Future                    | 9.1885                        | 101.0327                | 9.1347     | 101.4446               | 0.586                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 16626.2700                    | 16.6263                 | 17032.7800 | 17.0328                | 2.445                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 19.7000                       | 0.0197                  | 14.2400    | 0.0142                 | 27.716               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 06/08/2026 |            | Bond Future                    | 9.2529                        | 98.3625                 | 9.1972     | 98.7823                | 0.602                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 18968.5800                    | 18.9686                 | 19380.7500 | 19.3808                | 2.173                | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/12/29 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 39.9000                       | 0.0399                  | 32.3300    | 0.0323                 | 18.972               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 |             | Bond Future                    | 9.3186                        | 100.0754                | 9.2609     | 100.5030               | 0.619                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 12228.4400                    | 12.2284                 | 12603.0400 | 12.6030                | 3.063                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 478.5800                      | 0.4786                  | 425.6300   | 0.4256                 | 11.064               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 13426.4200                    | 13.4264                 | 13808.9300 | 13.8089                | 2.849                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 399.0300                      | 0.3990                  | 353.9900   | 0.3540                 | 11.287               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 9987.7400                     | 9.9877                  | 10342.7400 | 10.3427                | 3.554                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 685.7500                      | 0.6858                  | 613.2000   | 0.6132                 | 10.580               | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 1443.8700                     | 1.4439                  | 1307.1700  | 1.3072                 | 9.468                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 5678.4900                     | 5.6785                  | 5969.3400  | 5.9693                 | 5.122                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 04/02/2027 |             | Bond Future                    | 9.3939                        | 97.3001                 | 9.3341     | 97.7357                | 0.637                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 5733.1400                     | 5.7331                  | 6014.7700  | 6.0148                 | 4.912                | 0.0000      | 0.0000        |
| 2025/12/29 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 1949.4800                     | 1.9495                  | 1795.4900  | 1.7955                 | 7.899                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/02/2026 |             | Bond Future                    | 121.8766                      | 121.8766                | 121.8680   | 121.8680               | 0.007                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/02/2026 | 109.66 Call | Bond Future                    | 12216.5800                    | 12.2166                 | 12207.9600 | 12.2080                | 0.071                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/02/2026 | 109.66 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 07/05/2026 |             | Bond Future                    | 124.0941                      | 124.0941                | 124.0853   | 124.0853               | 0.007                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 12394.1076                    | 12.3941                 | 12385.3544 | 12.3854                | 0.071                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 0.0476                        | 0.0000                  | 0.0344     | 0.0000                 | 27.775               | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 06/08/2026 |             | Bond Future                    | 123.5405                      | 123.5405                | 123.5320   | 123.5320               | 0.007                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 12662.4345                    | 12.6624                 | 12653.7350 | 12.6537                | 0.069                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 1.9145                        | 0.0019                  | 1.6950     | 0.0017                 | 11.463               | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/11/2026 |             | Bond Future                    | 125.7215                      | 125.7215                | 125.7135   | 125.7135               | 0.006                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 12890.2039                    | 12.8902                 | 12881.6945 | 12.8817                | 0.066                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 8.7239                        | 0.0087                  | 8.1545     | 0.0082                 | 6.527                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 04/02/2027 |             | Bond Future                    | 125.0436                      | 125.0436                | 125.0365   | 125.0365               | 0.006                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 7706.4444                     | 7.7064                  | 7693.5439  | 7.6935                 | 0.167                | 0.0000      | 0.0000        |
| 2025/12/29 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 292.8644                      | 0.2929                  | 287.0339   | 0.2870                 | 1.991                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.00 Put   | Bond Future                    | 67.7000                       | 0.0677                  | 33.5500    | 0.0336                 | 50.443               | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.00 Call  | Bond Future                    | 5295.1200                     | 5.2951                  | 5736.0500  | 5.7361                 | 8.327                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 |             | Bond Future                    | 9.3420                        | 95.1277                 | 9.2849     | 95.6027                | 0.611                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 15975.1300                    | 15.9751                 | 16450.0900 | 16.4501                | 2.973                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 0.1600                        | 0.0002                  | 0.0400     | 0.0000                 | 75.000               | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 1.8900                        | 0.0019                  | 0.5900     | 0.0006                 | 68.783               | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 11690.3500                    | 11.6904                 | 12164.1300 | 12.1641                | 4.053                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 50.4800                       | 0.0505                  | 24.0500    | 0.0241                 | 52.357               | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 5807.9000                     | 5.8079                  | 6256.5500  | 6.2566                 | 7.725                | 0.0000      | 0.0000        |
| 2025/12/29 | 2044                | 05/02/2026 | 11.45 Call  | Bond Future                    | 15285.4600                    | 15.2855                 | 15760.3300 | 15.7603                | 3.107                | 0.0000      | 0.0000        |



| 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2025/12/29 | 2044                | 05/02/2026 | 11.45 Put   | Bond Future                    | 0.2800                        | 0.0003                   | 0.0700                  | 0.0001               | 75.000       | 0.0000         |
| 2025/12/29 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 14006.7700                    | 14.0068                  | 14481.4500              | 14.4815              | 3.389        | 0.0000         |
| 2025/12/29 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 0.5400                        | 0.0005                   | 0.1400                  | 0.0001               | 74.074       | 0.0000         |
| 2025/12/29 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 15600.1400                    | 15.6001                  | 16075.0400              | 16.0750              | 3.044        | 0.0000         |
| 2025/12/29 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 0.2400                        | 0.0002                   | 0.0600                  | 0.0001               | 75.000       | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 |             | Bond Future                    | 9.4030                        | 96.8352                  | 9.3441                  | 97.3187              | 0.626        | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 16914.0600                    | 16.9141                  | 17389.1900              | 17.3892              | 2.809        | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 30.6500                       | 0.0307                   | 22.2500                 | 0.0223               | 27.406       | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | Put         | Bond Future                    | 4308.9800                     | 4.3090                   | 3941.5400               | 3.9415               | 8.527        | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | Call        | Bond Future                    | 1144.1400                     | 1.1441                   | 1260.2300               | 1.2602               | 10.146       | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | 10.00 Call  | Bond Future                    | 5353.2200                     | 5.3532                   | 5719.5000               | 5.7195               | 6.842        | 0.0000         |
| 2025/12/29 | 2044                | 07/05/2026 | 10.00 Put   | Bond Future                    | 650.7900                      | 0.6508                   | 533.5400                | 0.5335               | 18.017       | 0.0000         |
| 2025/12/29 | 2044                | 06/08/2026 |             | Bond Future                    | 9.4666                        | 94.2139                  | 9.4059                  | 94.7064              | 0.642        | 0.0000         |
| 2025/12/29 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 19932.0500                    | 19.9321                  | 20415.3000              | 20.4153              | 2.424        | 0.0000         |
| 2025/12/29 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 47.7400                       | 0.0477                   | 38.4300                 | 0.0384               | 19.501       | 0.0000         |
| 2025/12/29 | 2044                | 05/11/2026 |             | Bond Future                    | 9.5310                        | 95.8545                  | 9.4683                  | 96.3562              | 0.658        | 0.0000         |
| 2025/12/29 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 13456.4600                    | 13.4565                  | 13894.2000              | 13.8942              | 3.253        | 0.0000         |
| 2025/12/29 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 574.9800                      | 0.5750                   | 511.0200                | 0.5110               | 11.124       | 0.0000         |
| 2025/12/29 | 2044                | 04/02/2027 |             | Bond Future                    | 9.6038                        | 93.1312                  | 9.5390                  | 93.6422              | 0.675        | 0.0000         |
| 2025/12/29 | 2044                | 04/02/2027 | 10.18 Call  | Bond Future                    | 6385.8500                     | 6.3859                   | 6724.6400               | 6.7246               | 5.305        | 0.0000         |
| 2025/12/29 | 2044                | 04/02/2027 | 10.18 Put   | Bond Future                    | 2023.5100                     | 2.0235                   | 1851.3500               | 1.8514               | 8.508        | 0.0000         |
| 2025/12/29 | 2046                | 05/02/2026 |             | Bond Future                    | 141.1771                      | 141.1771                 | 141.1677                | 141.1677             | 0.007        | 0.0000         |
| 2025/12/29 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 19527.1100                    | 19.5271                  | 19517.7400              | 19.5177              | 0.048        | 0.0000         |
| 2025/12/29 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/29 | 2046                | 07/05/2026 |             | Bond Future                    | 141.4597                      | 141.4597                 | 141.4501                | 141.4501             | 0.007        | 0.0000         |
| 2025/12/29 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 16509.7000                    | 16.5097                  | 16500.1000              | 16.5001              | 0.058        | 0.0000         |
| 2025/12/29 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/29 | 2046                | 06/08/2026 |             | Bond Future                    | 144.0707                      | 144.0707                 | 144.0613                | 144.0613             | 0.007        | 0.0000         |
| 2025/12/29 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 21690.6600                    | 21.6907                  | 21681.2700              | 21.6813              | 0.043        | 0.0000         |
| 2025/12/29 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/29 | 2046                | 05/11/2026 |             | Bond Future                    | 144.2939                      | 144.2939                 | 144.2852                | 144.2852             | 0.006        | 0.0000         |
| 2025/12/29 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 18813.9400                    | 18.8139                  | 18805.2400              | 18.8052              | 0.046        | 0.0000         |
| 2025/12/29 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/29 | 2046                | 04/02/2027 |             | Bond Future                    | 146.8262                      | 146.8262                 | 146.8183                | 146.8183             | 0.005        | 0.0000         |
| 2025/12/29 | 2046                | 04/02/2027 | 131.09 Call | Bond Future                    | 15736.1600                    | 15.7362                  | 15728.3000              | 15.7283              | 0.050        | 0.0000         |
| 2025/12/29 | 2046                | 04/02/2027 | 131.09 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2025/12/29 | 2050                | 05/02/2026 |             | Bond Future                    | 142.2192                      | 142.2192                 | 142.2100                | 142.2100             | 0.006        | 0.0000         |
| 2025/12/29 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 19399.1700                    | 19.3992                  | 19389.9700              | 19.3900              | 0.047        | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/12/29 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 2050                | 07/05/2026 |             | Bond Future                    | 144.8069                      | 144.8069                | 144.7975               | 144.7975             | 0.006       | 0.0000        |
| 2025/12/29 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 20736.9100                    | 20.7369                 | 20727.5200             | 20.7275              | 0.045       | 0.0000        |
| 2025/12/29 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 2050                | 06/08/2026 |             | Bond Future                    | 145.0390                      | 145.0390                | 145.0300               | 145.0300             | 0.006       | 0.0000        |
| 2025/12/29 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 21768.9800                    | 21.7690                 | 21760.0000             | 21.7600              | 0.041       | 0.0000        |
| 2025/12/29 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 2050                | 05/11/2026 |             | Bond Future                    | 147.6004                      | 147.6004                | 147.5921               | 147.5921             | 0.006       | 0.0000        |
| 2025/12/29 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 23760.3800                    | 23.7604                 | 23752.1100             | 23.7521              | 0.035       | 0.0000        |
| 2025/12/29 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 2050                | 04/02/2027 |             | Bond Future                    | 147.7144                      | 147.7144                | 147.7068               | 147.7068             | 0.005       | 0.0000        |
| 2025/12/29 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 15324.3500                    | 15.3244                 | 15316.7900             | 15.3168              | 0.049       | 0.0000        |
| 2025/12/29 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | AL37                | 05/02/2026 |             | Index Future                   | 1263.1820                     | 1263.1820               | 1264.9510              | 1264.9510            | 0.140       | 0.0000        |
| 2025/12/29 | AL37                | 07/05/2026 |             | Index Future                   | 1285.8560                     | 1285.8560               | 1287.6570              | 1287.6570            | 0.140       | 0.0000        |
| 2025/12/29 | AL37                | 06/08/2026 |             | Index Future                   | 1309.0320                     | 1309.0320               | 1310.8710              | 1310.8710            | 0.140       | 0.0000        |
| 2025/12/29 | AL37                | 05/11/2026 |             | Index Future                   | 1332.1130                     | 1332.1130               | 1334.0030              | 1334.0030            | 0.142       | 0.0000        |
| 2025/12/29 | AL37                | 04/02/2027 |             | Index Future                   | 1355.2150                     | 1355.2150               | 1357.1560              | 1357.1560            | 0.143       | 0.0000        |
| 2025/12/29 | AL7T                | 05/02/2026 |             | Index Future                   | 1622.7920                     | 1622.7920               | 1627.3640              | 1627.3640            | 0.282       | 0.0000        |
| 2025/12/29 | AL7T                | 07/05/2026 |             | Index Future                   | 1651.9210                     | 1651.9210               | 1656.5740              | 1656.5740            | 0.282       | 0.0000        |
| 2025/12/29 | AL7T                | 06/08/2026 |             | Index Future                   | 1681.6940                     | 1681.6940               | 1686.4400              | 1686.4400            | 0.282       | 0.0000        |
| 2025/12/29 | AL7T                | 05/11/2026 |             | Index Future                   | 1711.3470                     | 1711.3470               | 1716.1990              | 1716.1990            | 0.284       | 0.0000        |
| 2025/12/29 | AL7T                | 04/02/2027 |             | Index Future                   | 1741.0250                     | 1741.0250               | 1745.9850              | 1745.9850            | 0.285       | 0.0000        |
| 2025/12/29 | ALBI                | 05/02/2026 |             | Index Future                   | 1366.6770                     | 1366.6770               | 1370.8790              | 1370.8790            | 0.307       | 0.0000        |
| 2025/12/29 | ALBI                | 07/05/2026 |             | Index Future                   | 1391.2080                     | 1391.2080               | 1395.4850              | 1395.4850            | 0.307       | 0.0000        |
| 2025/12/29 | ALBI                | 06/08/2026 |             | Index Future                   | 1416.2830                     | 1416.2830               | 1420.6440              | 1420.6440            | 0.308       | 0.0000        |
| 2025/12/29 | ALBI                | 05/11/2026 |             | Index Future                   | 1441.2560                     | 1441.2560               | 1445.7130              | 1445.7130            | 0.309       | 0.0000        |
| 2025/12/29 | ALBI                | 04/02/2027 |             | Index Future                   | 1466.2500                     | 1466.2500               | 1470.8040              | 1470.8040            | 0.311       | 0.0000        |
| 2025/12/29 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2025/12/29 | C010                | 21/12/2025 |             | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.000       | 0.0000        |



| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/29 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C446                | 31/03/2046 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C818                | 21/12/2027 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | C871                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | CC42                | 31/03/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/12/29 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2025/12/29 | ES33             | 05/02/2026 |            | Bond Future                 | 8.8575                     | 95.6659              | 8.8049              | 95.9392           | 0.594       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 12470.4500                 | 12.4705              | 12743.7300          | 12.7437           | 2.191       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 07/05/2026 |            | Bond Future                 | 8.9239                     | 93.6130              | 8.8689              | 93.8913           | 0.616       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 12732.5000                 | 12.7325              | 13010.7600          | 13.0108           | 2.185       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 06/08/2026 |            | Bond Future                 | 8.9926                     | 95.3407              | 8.9350              | 95.6244           | 0.641       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 13472.0900                 | 13.4721              | 13755.7200          | 13.7557           | 2.105       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 05/11/2026 |            | Bond Future                 | 9.0768                     | 93.2319              | 9.0163              | 93.5210           | 0.667       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 7903.4800                  | 7.9035               | 8192.6200           | 8.1926            | 3.658       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 04/02/2027 |            | Bond Future                 | 9.1783                     | 94.8659              | 9.1145              | 95.1608           | 0.695       | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 2369.3500                  | 2.3694               | 2664.1900           | 2.6642            | 12.444      | 0.0000     | 0.0000 |
| 2025/12/29 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/02/2026 |            | Bond Future                 | 9.5654                     | 93.8107              | 9.5081              | 94.2489           | 0.599       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/02/2026 | 11.85 Call | Bond Future                 | 15210.9300                 | 15.2109              | 15649.2200          | 15.6492           | 2.881       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/02/2026 | 11.85 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 07/05/2026 |            | Bond Future                 | 9.6322                     | 91.2531              | 9.5730              | 91.6994           | 0.614       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 07/05/2026 | 12.20 Call | Bond Future                 | 16611.6700                 | 16.6117              | 17057.9400          | 17.0579           | 2.686       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 07/05/2026 | 12.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 06/08/2026 |            | Bond Future                 | 9.6993                     | 92.9370              | 9.6382              | 93.3917           | 0.630       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 18462.6700                 | 18.4627              | 18917.3500          | 18.9174           | 2.463       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/11/2026 |            | Bond Future                 | 9.7739                     | 90.3139              | 9.7107              | 90.7772           | 0.647       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 12349.0800                 | 12.3491              | 12812.4000          | 12.8124           | 3.752       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 04/02/2027 |            | Bond Future                 | 9.8569                     | 91.8951              | 9.7915              | 92.3671           | 0.664       | 0.0000     | 0.0000 |
| 2025/12/29 | ES42             | 04/02/2027 | 10.29 Call | Bond Future                 | 3035.2000                  | 3.0352               | 3507.2200           | 3.5072            | 15.552      | 0.0000     | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product           | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/29 | ES42                | 04/02/2027 | 10.29 Put         | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/02/2026 |                   | GOVI                           | 1341.3540                     | 1341.3540               | 1345.4040              | 1345.4040            | 0.302       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/02/2026 | 1,150. Call<br>00 | GOVI                           | 1913540.0000                  | 191.3540                | 1954040.0000           | 195.4040             | 2.116       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/02/2026 | 1,150. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 07/05/2026 |                   | GOVI                           | 1365.4310                     | 1365.4310               | 1369.5530              | 1369.5530            | 0.302       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 07/05/2026 | 1,177. Call<br>00 | GOVI                           | 1884310.0000                  | 188.4310                | 1925530.0000           | 192.5530             | 2.188       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 07/05/2026 | 1,177. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 06/08/2026 |                   | GOVI                           | 1390.0410                     | 1390.0410               | 1394.2440              | 1394.2440            | 0.302       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 06/08/2026 | 1,189. Call<br>00 | GOVI                           | 2010410.0000                  | 201.0410                | 2052440.0000           | 205.2440             | 2.091       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 06/08/2026 | 1,189. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/11/2026 |                   | GOVI                           | 1414.5510                     | 1414.5510               | 1418.8470              | 1418.8470            | 0.304       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/11/2026 | 1,277. Call<br>00 | GOVI                           | 1375510.0000                  | 137.5510                | 1418470.0000           | 141.8470             | 3.123       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 05/11/2026 | 1,277. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 04/02/2027 |                   | GOVI                           | 1439.0820                     | 1439.0820               | 1443.4720              | 1443.4720            | 0.305       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 04/02/2027 | 1,369. Call<br>00 | GOVI                           | 700820.0000                   | 70.0820                 | 744720.0000            | 74.4720              | 6.264       | 0.0000        | 0.0000 |
| 2025/12/29 | GOVI                | 04/02/2027 | 1,369. Put<br>00  | GOVI                           | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | GVIX                | 01/01/2029 |                   | LIVE INDEX                     | 110.0000                      | 110.0000                | 110.0000               | 110.0000             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/02/2026 |                   | Bond Future                    | 127.9171                      | 127.9171                | 127.9079               | 127.9079             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/02/2026 | 111.65 Call       | Bond Future                    | 16267.1100                    | 16.2671                 | 16257.8600             | 16.2579              | 0.057       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/02/2026 | 111.65 Put        | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 07/05/2026 |                   | Bond Future                    | 130.2446                      | 130.2446                | 130.2352               | 130.2352             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 07/05/2026 | 113.73 Call       | Bond Future                    | 16515.2018                    | 16.5152                 | 16505.5939             | 16.5056              | 0.058       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 07/05/2026 | 113.73 Put        | Bond Future                    | 0.5618                        | 0.0006                  | 0.4339                 | 0.0004               | 22.773      | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 06/08/2026 |                   | Bond Future                    | 129.8047                      | 129.8047                | 129.7956               | 129.7956             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 06/08/2026 | 112.95 Call       | Bond Future                    | 16866.1812                    | 16.8662                 | 16855.9892             | 16.8560              | 0.060       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 06/08/2026 | 112.95 Put        | Bond Future                    | 11.5112                       | 0.0115                  | 10.4392                | 0.0104               | 9.313       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/11/2026 |                   | Bond Future                    | 132.0963                      | 132.0963                | 132.0876               | 132.0876             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/11/2026 | 114.95 Call       | Bond Future                    | 17187.5993                    | 17.1876                 | 17176.6943             | 17.1767              | 0.063       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 05/11/2026 | 114.95 Put        | Bond Future                    | 41.2993                       | 0.0413                  | 39.1143                | 0.0391               | 5.291       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 04/02/2027 |                   | Bond Future                    | 131.5303                      | 131.5303                | 131.5227               | 131.5227             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 04/02/2027 | 118.90 Call       | Bond Future                    | 12993.3995                    | 12.9934                 | 12977.5336             | 12.9775              | 0.122       | 0.0000        | 0.0000 |
| 2025/12/29 | I258                | 04/02/2027 | 118.90 Put        | Bond Future                    | 363.0895                      | 0.3631                  | 354.8436               | 0.3548               | 2.271       | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/29 | IGOV             | 05/02/2026 |            | Index Future                | 434.5790                   | 434.5790              | 433.3990             | 433.3990          | 0.272        | 0.0000      |
| 2025/12/29 | IGOV             | 07/05/2026 |            | Index Future                | 442.4860                   | 442.4860              | 441.2840             | 441.2840          | 0.272        | 0.0000      |
| 2025/12/29 | IGOV             | 06/08/2026 |            | Index Future                | 450.5660                   | 450.5660              | 449.3440             | 449.3440          | 0.271        | 0.0000      |
| 2025/12/29 | IGOV             | 05/11/2026 |            | Index Future                | 458.6130                   | 458.6130              | 457.3760             | 457.3760          | 0.270        | 0.0000      |
| 2025/12/29 | IGOV             | 04/02/2027 |            | Index Future                | 466.6670                   | 466.6670              | 465.4150             | 465.4150          | 0.268        | 0.0000      |
| 2025/12/29 | IS10             | 17/12/2025 |            | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      |
| 2025/12/29 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      |
| 2025/12/29 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      |
| 2025/12/29 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3720                     | 8.3720                | 8.3720               | 91.6280           | 0.000        | 0.0000      |
| 2025/12/29 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      |
| 2025/12/29 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      |
| 2025/12/29 | R033             | 05/02/2026 |            | Bond Future                 | 7.9828                     | 114.4478              | 7.9462               | 114.6577          | 0.459        | 0.0000      |
| 2025/12/29 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 13239.1200                 | 13.2391               | 13448.3300           | 13.4483           | 1.580        | 0.0000      |
| 2025/12/29 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 1.1400                     | 0.0011                | 0.4300               | 0.0004            | 62.281       | 0.0000      |
| 2025/12/29 | R033             | 07/05/2026 |            | Bond Future                 | 8.0186                     | 111.4596              | 7.9801               | 111.6734          | 0.480        | 0.0000      |
| 2025/12/29 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 12264.2300                 | 12.2642               | 12462.2700           | 12.4623           | 1.615        | 0.0000      |
| 2025/12/29 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 92.8300                    | 0.0928                | 77.1500              | 0.0772            | 16.891       | 0.0000      |
| 2025/12/29 | R033             | 06/08/2026 |            | Bond Future                 | 8.0547                     | 113.4899              | 8.0142               | 113.7078          | 0.503        | 0.0000      |
| 2025/12/29 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 11447.8800                 | 11.4479               | 11629.3900           | 11.6294           | 1.586        | 0.0000      |
| 2025/12/29 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 412.2200                   | 0.4122                | 375.8500             | 0.3759            | 8.823        | 0.0000      |
| 2025/12/29 | R033             | 05/11/2026 |            | Bond Future                 | 8.1025                     | 110.4273              | 8.0598               | 110.6496          | 0.527        | 0.0000      |
| 2025/12/29 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 7234.1600                  | 7.2342                | 7389.9600            | 7.3900            | 2.154        | 0.0000      |
| 2025/12/29 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 1083.7300                  | 1.0837                | 1017.2700            | 1.0173            | 6.133        | 0.0000      |
| 2025/12/29 | R033             | 04/02/2027 |            | Bond Future                 | 8.1631                     | 112.3376              | 8.1179               | 112.5644          | 0.553        | 0.0000      |
| 2025/12/29 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 4699.2000                  | 4.6992                | 4822.8000            | 4.8228            | 2.630        | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2025/12/29 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 2292.5800                  | 2.2926               | 2189.3800  | 2.1894              | 4.501             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.45 Call  | Bond Future                 | 1161.1700                  | 1.1612               | 1272.6400  | 1.2726              | 9.600             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.45 Put   | Bond Future                 | 506.6500                   | 0.5067               | 382.7200   | 0.3827              | 24.461            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 |            | Bond Future                 | 8.3473                     | 107.2938             | 8.3106     | 107.5292            | 0.440             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 14199.3200                 | 14.1993              | 14434.7100 | 14.4347             | 1.658             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 0.0100                     | 0.0000               | 0.0000     | 0.0000              | (100.000)         | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 11.17 Call | Bond Future                 | 16171.4000                 | 16.1714              | 16406.8000 | 16.4068             | 1.456             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 11.17 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.67 Call | Bond Future                 | 13564.2200                 | 13.5642              | 13799.6000 | 13.7996             | 1.735             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.67 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0000     | 0.0000              | (100.000)         | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.17 Put  | Bond Future                 | 0.2600                     | 0.0003               | 0.0700     | 0.0001              | 73.077            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.17 Call | Bond Future                 | 10852.4600                 | 10.8525              | 11087.6700 | 11.0877             | 2.167             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 11.00 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 11.00 Call | Bond Future                 | 15296.4300                 | 15.2964              | 15531.8300 | 15.5318             | 1.539             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.44 Put  | Bond Future                 | 0.0900                     | 0.0001               | 0.0200     | 0.0000              | 77.778            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.44 Call | Bond Future                 | 12330.0700                 | 12.3301              | 12565.4000 | 12.5654             | 1.909             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 10.94 Call | Bond Future                 | 14984.8100                 | 14.9848              | 15220.2100 | 15.2202             | 1.571             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 12.44 Call | Bond Future                 | 22352.9200                 | 22.3529              | 22588.3200 | 22.5883             | 1.053             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 12.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.25 Call  | Bond Future                 | 5586.8200                  | 5.5868               | 5814.6300  | 5.8146              | 4.078             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.25 Put   | Bond Future                 | 14.6400                    | 0.0146               | 7.0500     | 0.0071              | 51.844            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.85 Put   | Bond Future                 | 88.6000                    | 0.0886               | 53.6400    | 0.0536              | 39.458            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.85 Call  | Bond Future                 | 3241.4100                  | 3.2414               | 3441.8500  | 3.4419              | 6.184             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.64 Call  | Bond Future                 | 7860.3300                  | 7.8603               | 8094.1400  | 8.0941              | 2.975             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.64 Put   | Bond Future                 | 2.5900                     | 0.0026               | 1.0000     | 0.0010              | 61.390            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.14 Call  | Bond Future                 | 4938.5400                  | 4.9385               | 5162.2600  | 5.1623              | 4.530             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 9.14 Put   | Bond Future                 | 23.9800                    | 0.0240               | 12.3000    | 0.0123              | 48.707            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.64 Put   | Bond Future                 | 225.3600                   | 0.2254               | 153.6400   | 0.1536              | 31.825            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 05/02/2026 | 8.64 Call  | Bond Future                 | 2076.5900                  | 2.0766               | 2240.2700  | 2.2403              | 7.882             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 8.29 Put   | Bond Future                 | 1686.8400                  | 1.6868               | 1529.0300  | 1.5290              | 9.355             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 8.29 Call  | Bond Future                 | 1061.7500                  | 1.0618               | 1143.5900  | 1.1436              | 7.708             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 8.79 Put   | Bond Future                 | 638.5200                   | 0.6385               | 555.2200   | 0.5552              | 13.046            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 8.79 Call  | Bond Future                 | 3105.6300                  | 3.1056               | 3261.9800  | 3.2620              | 5.034             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 9.20 Call  | Bond Future                 | 5208.3600                  | 5.2084               | 5402.0100  | 5.4020              | 3.718             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 9.20 Put   | Bond Future                 | 294.7000                   | 0.2947               | 248.7000   | 0.2487              | 15.609            | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 13036.5200                 | 13.0365              | 13271.6300 | 13.2716             | 1.803             | 0.0000      | 0.0000     |
| 2025/12/29 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 18.9800                    | 0.0190               | 14.4400    | 0.0144              | 23.920            | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/12/29 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 10397.6600                 | 10.3977              | 10626.3600          | 10.6264           | 2.200       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 52.6900                    | 0.0527               | 41.7400             | 0.0417            | 20.782      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 127.3200                   | 0.1273               | 104.1400            | 0.1041            | 18.206      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 7694.1500                  | 7.6942               | 7910.6200           | 7.9106            | 2.813       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 13295.5000                 | 13.2955              | 13531.1700          | 13.5312           | 1.773       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 16.3300                    | 0.0163               | 12.3500             | 0.0124            | 24.372      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 10665.3400                 | 10.6653              | 10894.8000          | 10.8948           | 2.151       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 48.4400                    | 0.0484               | 38.2500             | 0.0383            | 21.036      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 116.2000                   | 0.1162               | 94.7300             | 0.0947            | 18.477      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 7965.7300                  | 7.9657               | 8183.9100           | 8.1839            | 2.739       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 12932.7600                 | 12.9328              | 13167.6300          | 13.1676           | 1.816       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 20.1500                    | 0.0202               | 15.3700             | 0.0154            | 23.722      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 10290.4100                 | 10.2904              | 10518.7800          | 10.5188           | 2.219       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 54.5100                    | 0.0545               | 43.2300             | 0.0432            | 20.693      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 132.1200                   | 0.1321               | 108.2200            | 0.1082            | 18.090      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 7585.5600                  | 7.5856               | 7801.3100           | 7.8013            | 2.844       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 |            | Bond Future                 | 8.3895                     | 104.7183             | 8.3513              | 104.9580          | 0.456       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 14068.3200                 | 14.0683              | 14305.3000          | 14.3053           | 1.684       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 10.2900                    | 0.0103               | 7.6200              | 0.0076            | 25.948      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 10384.7000                 | 10.3847              | 10606.7100          | 10.6067           | 2.138       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 178.8700                   | 0.1789               | 156.6300            | 0.1566            | 12.434      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 7822.6700                  | 7.8227               | 8029.4100           | 8.0294            | 2.643       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 333.7300                   | 0.3337               | 296.2200            | 0.2962            | 11.240      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 638.2000                   | 0.6382               | 574.8700            | 0.5749            | 9.923       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 5304.9400                  | 5.3049               | 5485.8600           | 5.4859            | 3.410       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 9923.7200                  | 9.9237               | 10143.5800          | 10.1436           | 2.215       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 199.3600                   | 0.1994               | 174.9700            | 0.1750            | 12.234      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 7364.0500                  | 7.3641               | 7567.0200           | 7.5670            | 2.756       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 375.2000                   | 0.3752               | 333.9200            | 0.3339            | 11.002      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 718.6600                   | 0.7187               | 649.1500            | 0.6492            | 9.672       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 4865.8800                  | 4.8659               | 5040.6200           | 5.0406            | 3.591       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 |            | Bond Future                 | 8.4330                     | 106.6260             | 8.3931              | 106.8702          | 0.473       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 14584.8300                 | 14.5848              | 14822.7800          | 14.8228           | 1.631       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 39.6400                    | 0.0396               | 33.3400             | 0.0333            | 15.893      | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 2258.1700                  | 2.2582               | 2101.9100           | 2.1019            | 6.920       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1379.6500                  | 1.3797               | 1467.6400           | 1.4676            | 6.378       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 1132.3000                  | 1.1323               | 1034.1200           | 1.0341            | 8.671       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 3284.2400                  | 3.2842               | 3430.3100           | 3.4303            | 4.448       | 0.0000     | 0.0000 |
| 2025/12/29 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 6150.4400                  | 6.1504               | 6341.5700           | 6.3416            | 3.108       | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/12/29 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 512.0500                   | 0.5121                | 458.9300             | 0.4589            | 10.374       | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 7771.6700                  | 7.7717                | 7978.0100            | 7.9780            | 2.655        | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 338.1300                   | 0.3381                | 300.2200             | 0.3002            | 11.212       | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 5255.8800                  | 5.2559                | 5436.1400            | 5.4361            | 3.430        | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 646.6800                   | 0.6467                | 582.6900             | 0.5827            | 9.895        | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 1262.6700                  | 1.2627                | 1156.3900            | 1.1564            | 8.417        | 0.0000      |
| 2025/12/29 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 2937.5200                  | 2.9375                | 3075.4900            | 3.0755            | 4.697        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 7964.4600                  | 7.9645                | 8168.2300            | 8.1682            | 2.558        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 521.1900                   | 0.5212                | 475.8600             | 0.4759            | 8.697        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 5586.2600                  | 5.5863                | 5765.0700            | 5.7651            | 3.201        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 9.30 Put   | Bond Future                 | 896.7300                   | 0.8967                | 826.4400             | 0.8264            | 7.838        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 8.80 Put   | Bond Future                 | 1557.4900                  | 1.5575                | 1450.2200            | 1.4502            | 6.887        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 8.80 Call  | Bond Future                 | 3388.7000                  | 3.3887                | 3530.5300            | 3.5305            | 4.185        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 |            | Bond Future                 | 8.4892                     | 103.9846              | 8.4475               | 104.2337          | 0.491        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 9083.9100                  | 9.0839                | 9296.0200            | 9.2960            | 2.335        | 0.0000      |
| 2025/12/29 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 407.8500                   | 0.4079                | 370.8600             | 0.3709            | 9.070        | 0.0000      |
| 2025/12/29 | R035             | 04/02/2027 |            | Bond Future                 | 8.5574                     | 105.7844              | 8.5136               | 106.0385          | 0.511        | 0.0000      |
| 2025/12/29 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 4136.1100                  | 4.1361                | 4293.0600            | 4.2931            | 3.795        | 0.0000      |
| 2025/12/29 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 1496.5600                  | 1.4966                | 1399.4900            | 1.3995            | 6.486        | 0.0000      |
| 2025/12/29 | R038             | 05/02/2026 |            | Bond Future                 | 8.8720                     | 118.6531              | 8.8199               | 119.0757          | 0.588        | 0.0000      |
| 2025/12/29 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 18367.8600                 | 18.3679               | 18790.4400           | 18.7904           | 2.301        | 0.0000      |
| 2025/12/29 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2025/12/29 | R038             | 07/05/2026 |            | Bond Future                 | 8.9296                     | 115.2993              | 8.8756               | 115.7294          | 0.606        | 0.0000      |
| 2025/12/29 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 17466.7400                 | 17.4667               | 17892.0900           | 17.8921           | 2.435        | 0.0000      |
| 2025/12/29 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 16.6900                    | 0.0167                | 11.9000              | 0.0119            | 28.700       | 0.0000      |
| 2025/12/29 | R038             | 06/08/2026 |            | Bond Future                 | 8.9885                     | 117.3995              | 8.9324               | 117.8377          | 0.625        | 0.0000      |
| 2025/12/29 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 19092.8300                 | 19.0928               | 19521.6900           | 19.5217           | 2.246        | 0.0000      |
| 2025/12/29 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 50.2700                    | 0.0503                | 40.8600              | 0.0409            | 18.719       | 0.0000      |
| 2025/12/29 | R038             | 05/11/2026 |            | Bond Future                 | 9.0560                     | 113.9639              | 8.9976               | 114.4104          | 0.645        | 0.0000      |
| 2025/12/29 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 12202.6400                 | 12.2026               | 12596.6500           | 12.5967           | 3.229        | 0.0000      |
| 2025/12/29 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 444.6900                   | 0.4447                | 392.1600             | 0.3922            | 11.813       | 0.0000      |
| 2025/12/29 | R038             | 04/02/2027 |            | Bond Future                 | 9.1335                     | 115.9350              | 9.0727               | 116.3900          | 0.665        | 0.0000      |
| 2025/12/29 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 5584.9500                  | 5.5850                | 5869.2400            | 5.8692            | 5.090        | 0.0000      |
| 2025/12/29 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 2175.3600                  | 2.1754                | 2004.6400            | 2.0046            | 7.848        | 0.0000      |
| 2025/12/29 | R053             | 05/02/2026 |            | Bond Future                 | 9.1277                     | 129.1540              | 9.0709               | 129.8437          | 0.622        | 0.0000      |
| 2025/12/29 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 23820.2800                 | 23.8203               | 24509.9800           | 24.5100           | 2.895        | 0.0000      |
| 2025/12/29 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0900                     | 0.0001                | 0.0200               | 0.0000            | 77.778       | 0.0000      |
| 2025/12/29 | R053             | 07/05/2026 |            | Bond Future                 | 9.1757                     | 125.6116              | 9.1173               | 126.3137          | 0.637        | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/29 | R053                | 07/05/2026 | 11.69 Call  | Bond Future                    | 24867.1600                    | 24.8672                 | 25560.4000             | 25.5604              | 2.788       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 07/05/2026 | 11.69 Put   | Bond Future                    | 30.7500                       | 0.0308                  | 21.8800                | 0.0219               | 28.846      | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 06/08/2026 |             | Bond Future                    | 9.2243                        | 127.8996                | 9.1641                 | 128.6149             | 0.652       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 06/08/2026 | 12.28 Call  | Bond Future                    | 28845.8500                    | 28.8459                 | 29549.5400             | 29.5495              | 2.439       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 06/08/2026 | 12.28 Put   | Bond Future                    | 57.5400                       | 0.0575                  | 45.9600                | 0.0460               | 20.125      | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 05/11/2026 |             | Bond Future                    | 9.2783                        | 124.2690                | 9.2163                 | 124.9974             | 0.668       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 05/11/2026 | 11.21 Call  | Bond Future                    | 20209.8900                    | 20.2099                 | 20856.3800             | 20.8564              | 3.199       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 05/11/2026 | 11.21 Put   | Bond Future                    | 716.6500                      | 0.7167                  | 634.7200               | 0.6347               | 11.432      | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 04/02/2027 |             | Bond Future                    | 9.3387                        | 126.4184                | 9.2747                 | 127.1602             | 0.685       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 04/02/2027 | 9.99 Call   | Bond Future                    | 9782.7900                     | 9.7828                  | 10292.7900             | 10.2928              | 5.213       | 0.0000        | 0.0000 |
| 2025/12/29 | R053                | 04/02/2027 | 9.99 Put    | Bond Future                    | 2637.6700                     | 2.6377                  | 2405.8300              | 2.4058               | 8.790       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/02/2026 |             | Bond Future                    | 8.4300                        | 103.1324                | 8.4300                 | 103.1324             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/02/2026 | 8.43 Call   | Bond Future                    | 54.0900                       | 0.0541                  | 50.8500                | 0.0509               | 5.990       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/02/2026 | 8.43 Put    | Bond Future                    | 54.0900                       | 0.0541                  | 50.8500                | 0.0509               | 5.990       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 07/05/2026 |             | Bond Future                    | 8.6900                        | 105.1300                | 8.6900                 | 105.1300             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 07/05/2026 | 8.69 Call   | Bond Future                    | 95.5500                       | 0.0956                  | 93.7500                | 0.0938               | 1.884       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 07/05/2026 | 8.69 Put    | Bond Future                    | 95.5500                       | 0.0956                  | 93.7500                | 0.0938               | 1.884       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 06/08/2026 |             | Bond Future                    | 8.5700                        | 102.1093                | 8.5700                 | 102.1093             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 84.4400                       | 0.0844                  | 83.4900                | 0.0835               | 1.125       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 84.4400                       | 0.0844                  | 83.4900                | 0.0835               | 1.125       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/11/2026 |             | Bond Future                    | 8.1200                        | 104.2987                | 8.1200                 | 104.2987             | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/11/2026 | 8.12 Call   | Bond Future                    | 49.5600                       | 0.0496                  | 49.1600                | 0.0492               | 0.807       | 0.0000        | 0.0000 |
| 2025/12/29 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 49.5600                       | 0.0496                  | 49.1600                | 0.0492               | 0.807       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/02/2026 |             | Bond Future                    | 293.6795                      | 293.6795                | 293.6602               | 293.6602             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/02/2026 | 277.82 Call | Bond Future                    | 15859.5200                    | 15.8595                 | 15840.2200             | 15.8402              | 0.122       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/02/2026 | 277.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 07/05/2026 |             | Bond Future                    | 299.0231                      | 299.0231                | 299.0032               | 299.0032             | 0.007       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 21473.0700                    | 21.4731                 | 21453.2000             | 21.4532              | 0.093       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 06/08/2026 |             | Bond Future                    | 299.1469                      | 299.1469                | 299.1275               | 299.1275             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 20286.8500                    | 20.2869                 | 20267.5200             | 20.2675              | 0.095       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/11/2026 |             | Bond Future                    | 304.4301                      | 304.4301                | 304.4121               | 304.4121             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 23970.1000                    | 23.9701                 | 23952.1300             | 23.9521              | 0.075       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 04/02/2027 |             | Bond Future                    | 304.2949                      | 304.2949                | 304.2790               | 304.2790             | 0.005       | 0.0000        | 0.0000 |
| 2025/12/29 | R202                | 04/02/2027 | 294.73 Call | Bond Future                    | 9564.9200                     | 9.5649                  | 9548.9800              | 9.5490               | 0.167       | 0.0000        | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2025/12/29 | R202                | 04/02/2027 | 294.73 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |        |
| 2025/12/29 | R209                | 05/02/2026 |             | Bond Future                    | 8.5466                        | 86.9055                 | 8.4948                 | 87.2179              | 0.607       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 05/02/2026 | 10.93 Call  | Bond Future                    | 12893.6300                    | 12.8936                 | 13206.0400             | 13.2060              | 2.423       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 05/02/2026 | 10.93 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 07/05/2026 |             | Bond Future                    | 8.5920                        | 85.3145                 | 8.5383                 | 85.6325              | 0.625       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 13155.4300                    | 13.1554                 | 13470.2900             | 13.4703              | 2.393       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 10.8000                       | 0.0108                  | 7.6600                 | 0.0077               | 29.074      | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 06/08/2026 |             | Bond Future                    | 8.6383                        | 86.8686                 | 8.5826                 | 87.1926              | 0.645       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 14235.2800                    | 14.2353                 | 14552.9300             | 14.5529              | 2.231       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 33.1700                       | 0.0332                  | 26.8400                | 0.0268               | 19.084      | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 05/11/2026 |             | Bond Future                    | 8.6929                        | 85.2325                 | 8.6350                 | 85.5626              | 0.666       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 9021.3900                     | 9.0214                  | 9309.0800              | 9.3091               | 3.189       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 375.9900                      | 0.3760                  | 333.5500               | 0.3336               | 11.288      | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 04/02/2027 |             | Bond Future                    | 8.7569                        | 86.7076                 | 8.6967                 | 87.0440              | 0.688       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 04/02/2027 | 9.28 Call   | Bond Future                    | 4338.3600                     | 4.3384                  | 4554.9700              | 4.5550               | 4.993       | 0.0000        | 0.0000 |
| 2025/12/29 | R209                | 04/02/2027 | 9.28 Put    | Bond Future                    | 1485.7600                     | 1.4858                  | 1366.0000              | 1.3660               | 8.061       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/02/2026 |             | Bond Future                    | 258.2374                      | 258.2374                | 258.2211               | 258.2211             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/02/2026 | 253.10 Call | Bond Future                    | 5137.4300                     | 5.1374                  | 5121.0900              | 5.1211               | 0.318       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/02/2026 | 253.10 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 07/05/2026 |             | Bond Future                    | 259.4704                      | 259.4704                | 259.4538               | 259.4538             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 4070.4300                     | 4.0704                  | 4053.8300              | 4.0538               | 0.408       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 06/08/2026 |             | Bond Future                    | 264.2597                      | 264.2597                | 264.2434               | 264.2434             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 4419.6600                     | 4.4197                  | 4403.3600              | 4.4034               | 0.369       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/11/2026 |             | Bond Future                    | 265.4083                      | 265.4083                | 265.3933               | 265.3933             | 0.006       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/11/2026 | 253.33 Call | Bond Future                    | 12078.2900                    | 12.0783                 | 12063.3200             | 12.0633              | 0.124       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 05/11/2026 | 253.33 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 04/02/2027 |             | Bond Future                    | 270.0671                      | 270.0671                | 270.0534               | 270.0534             | 0.005       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 04/02/2027 | 266.03 Call | Bond Future                    | 4037.0600                     | 4.0371                  | 4023.4000              | 4.0234               | 0.338       | 0.0000        | 0.0000 |
| 2025/12/29 | R210                | 04/02/2027 | 266.03 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 05/02/2026 |             | Bond Future                    | 7.6545                        | 100.4470                | 7.6178                 | 100.5958             | 0.479       | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 05/02/2026 | 9.89 Call   | Bond Future                    | 8576.8000                     | 8.5768                  | 8725.5600              | 8.7256               | 1.734       | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 05/02/2026 | 9.89 Put    | Bond Future                    | 0.0200                        | 0.0000                  | 0.0000                 | 0.0000               | (100.000)   | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 07/05/2026 |             | Bond Future                    | 7.6761                        | 98.6996                 | 7.6373                 | 98.8510              | 0.507       | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 07/05/2026 | 9.80 Call   | Bond Future                    | 7870.2700                     | 7.8703                  | 8018.1000              | 8.0181               | 1.878       | 0.0000        | 0.0000 |
| 2025/12/29 | R213                | 07/05/2026 | 9.80 Put    | Bond Future                    | 15.4600                       | 0.0155                  | 11.8500                | 0.0119               | 23.351      | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2025/12/29 | R213                | 06/08/2026 |            | Bond Future                    | 7.6971                        | 100.4977                | 7.6557                 | 100.6521             | 0.539       | 0.0000        |
| 2025/12/29 | R213                | 06/08/2026 | 9.69 Call  | Bond Future                    | 7157.7900                     | 7.1578                  | 7301.7900              | 7.3018               | 2.012       | 0.0000        |
| 2025/12/29 | R213                | 06/08/2026 | 9.69 Put   | Bond Future                    | 76.2600                       | 0.0763                  | 65.8700                | 0.0659               | 13.624      | 0.0000        |
| 2025/12/29 | R213                | 05/11/2026 |            | Bond Future                    | 7.7375                        | 98.7003                 | 7.6931                 | 98.8580              | 0.574       | 0.0000        |
| 2025/12/29 | R213                | 05/11/2026 | 8.75 Call  | Bond Future                    | 3930.5000                     | 3.9305                  | 4051.5200              | 4.0515               | 3.079       | 0.0000        |
| 2025/12/29 | R213                | 05/11/2026 | 8.75 Put   | Bond Future                    | 419.5400                      | 0.4195                  | 382.9000               | 0.3829               | 8.733       | 0.0000        |
| 2025/12/29 | R213                | 04/02/2027 |            | Bond Future                    | 7.7948                        | 100.4094                | 7.7469                 | 100.5704             | 0.614       | 0.0000        |
| 2025/12/29 | R213                | 04/02/2027 | 8.14 Call  | Bond Future                    | 2094.5600                     | 2.0946                  | 2189.2300              | 2.1892               | 4.520       | 0.0000        |
| 2025/12/29 | R213                | 04/02/2027 | 8.14 Put   | Bond Future                    | 942.0600                      | 0.9421                  | 875.7400               | 0.8757               | 7.040       | 0.0000        |
| 2025/12/29 | R214                | 05/02/2026 |            | Bond Future                    | 9.1715                        | 81.3463                 | 9.1145                 | 81.7362              | 0.622       | 0.0000        |
| 2025/12/29 | R214                | 05/02/2026 | 11.26 Call | Bond Future                    | 12571.4600                    | 12.5715                 | 12961.1400             | 12.9611              | 3.100       | 0.0000        |
| 2025/12/29 | R214                | 05/02/2026 | 11.26 Put  | Bond Future                    | 0.2400                        | 0.0002                  | 0.0600                 | 0.0001               | 75.000      | 0.0000        |
| 2025/12/29 | R214                | 07/05/2026 |            | Bond Future                    | 9.2246                        | 79.5097                 | 9.1658                 | 79.9065              | 0.637       | 0.0000        |
| 2025/12/29 | R214                | 07/05/2026 | 11.53 Call | Bond Future                    | 13593.6500                    | 13.5937                 | 13983.0600             | 13.9831              | 2.865       | 0.0000        |
| 2025/12/29 | R214                | 07/05/2026 | 11.53 Put  | Bond Future                    | 27.4300                       | 0.0274                  | 19.9800                | 0.0200               | 27.160      | 0.0000        |
| 2025/12/29 | R214                | 06/08/2026 |            | Bond Future                    | 9.2793                        | 80.9582                 | 9.2186                 | 81.3624              | 0.653       | 0.0000        |
| 2025/12/29 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 15390.6600                    | 15.3907                 | 15784.1000             | 15.7841              | 2.556       | 0.0000        |
| 2025/12/29 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 58.3000                       | 0.0583                  | 47.4900                | 0.0475               | 18.542      | 0.0000        |
| 2025/12/29 | R214                | 05/11/2026 |            | Bond Future                    | 9.3425                        | 79.0736                 | 9.2799                 | 79.4853              | 0.670       | 0.0000        |
| 2025/12/29 | R214                | 05/11/2026 | 10.97 Call | Bond Future                    | 10190.3100                    | 10.1903                 | 10547.9300             | 10.5479              | 3.509       | 0.0000        |
| 2025/12/29 | R214                | 05/11/2026 | 10.97 Put  | Bond Future                    | 467.8600                      | 0.4679                  | 413.7000               | 0.4137               | 11.576      | 0.0000        |
| 2025/12/29 | R214                | 04/02/2027 |            | Bond Future                    | 9.4145                        | 80.4424                 | 9.3498                 | 80.8617              | 0.687       | 0.0000        |
| 2025/12/29 | R214                | 04/02/2027 | 9.90 Call  | Bond Future                    | 4864.5600                     | 4.8646                  | 5132.4000              | 5.1324               | 5.506       | 0.0000        |
| 2025/12/29 | R214                | 04/02/2027 | 9.90 Put   | Bond Future                    | 1813.6900                     | 1.8137                  | 1662.1400              | 1.6621               | 8.356       | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 8.90 Put   | Bond Future                    | 3781.4300                     | 3.7814                  | 3332.7700              | 3.3328               | 11.865      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 8.90 Call  | Bond Future                    | 92.1700                       | 0.0922                  | 108.5900               | 0.1086               | 17.815      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.40 Put   | Bond Future                    | 827.1200                      | 0.8271                  | 597.2900               | 0.5973               | 27.787      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.40 Call  | Bond Future                    | 1702.6000                     | 1.7026                  | 1937.8500              | 1.9379               | 13.817      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.90 Call  | Bond Future                    | 5233.1900                     | 5.2332                  | 5644.0000              | 5.6440               | 7.850       | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.90 Put   | Bond Future                    | 123.2300                      | 0.1232                  | 68.9600                | 0.0690               | 44.040      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 |            | Bond Future                    | 9.3011                        | 98.8038                 | 9.2492                 | 99.2689              | 0.558       | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 16496.5200                    | 16.4965                 | 16961.4000             | 16.9614              | 2.818       | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 0.2700                        | 0.0003                  | 0.0700                 | 0.0001               | 74.074      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.50 Put   | Bond Future                    | 572.4000                      | 0.5724                  | 393.1800               | 0.3932               | 31.310      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 9.50 Call  | Bond Future                    | 2320.2500                     | 2.3203                  | 2606.1100              | 2.6061               | 12.320      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 10.00 Put  | Bond Future                    | 83.7400                       | 0.0837                  | 44.5500                | 0.0446               | 46.800      | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 10.00 Call | Bond Future                    | 6003.5200                     | 6.0035                  | 6429.4100              | 6.4294               | 7.094       | 0.0000        |
| 2025/12/29 | R248                | 05/02/2026 | 10.48 Call | Bond Future                    | 9659.1400                     | 9.6591                  | 10116.4100             | 10.1164              | 4.734       | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2025/12/29 | R248             | 05/02/2026 | 10.48 Put   | Bond Future                 | 13.4700                    | 0.0135               | 5.6600     | 0.0057              | 57.981            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 05/02/2026 | 9.65 Put    | Bond Future                 | 324.2600                   | 0.3243               | 206.3300   | 0.2063              | 36.369            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 05/02/2026 | 9.65 Call   | Bond Future                 | 3356.4200                  | 3.3564               | 3703.5700  | 3.7036              | 10.343            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 07/05/2026 |             | Bond Future                 | 9.3535                     | 96.1393              | 9.3000     | 96.6127             | 0.571             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 07/05/2026 | 11.72 Call  | Bond Future                 | 17694.5500                 | 17.6946              | 18158.7400 | 18.1587             | 2.623             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 07/05/2026 | 11.72 Put   | Bond Future                 | 35.6000                    | 0.0356               | 26.3500    | 0.0264              | 25.983            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 06/08/2026 |             | Bond Future                 | 9.4073                     | 97.8907              | 9.3522     | 98.3729             | 0.585             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 06/08/2026 | 12.37 Call  | Bond Future                 | 21094.5500                 | 21.0946              | 21567.0000 | 21.5670             | 2.240             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 06/08/2026 | 12.37 Put   | Bond Future                 | 53.1100                    | 0.0531               | 43.3000    | 0.0433              | 18.471            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 05/11/2026 |             | Bond Future                 | 9.4686                     | 95.1602              | 9.4118     | 95.6515             | 0.600             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 05/11/2026 | 11.31 Call  | Bond Future                 | 14506.7100                 | 14.5067              | 14937.3500 | 14.9374             | 2.969             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 05/11/2026 | 11.31 Put   | Bond Future                 | 571.2600                   | 0.5713               | 510.6400   | 0.5106              | 10.612            | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 04/02/2027 |             | Bond Future                 | 9.5379                     | 96.8071              | 9.4793     | 97.3074             | 0.614             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 04/02/2027 | 10.11 Call  | Bond Future                 | 6967.3400                  | 6.9673               | 7293.4400  | 7.2934              | 4.680             | 0.0000      | 0.0000     |
| 2025/12/29 | R248             | 04/02/2027 | 10.11 Put   | Bond Future                 | 2300.4700                  | 2.3005               | 2126.2400  | 2.1262              | 7.574             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/02/2026 |             | Bond Future                 | 9.0278                     | 110.0286             | 8.9757     | 110.4442            | 0.577             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/02/2026 | 102.99 Call | Bond Future                 | 97038.0600                 | 97.0381              | 97453.6200 | 97.4536             | 0.428             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/02/2026 | 102.99 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 07/05/2026 |             | Bond Future                 | 9.0871                     | 107.0252             | 9.0332     | 107.4482            | 0.594             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 07/05/2026 | 99.91 Call  | Bond Future                 | 96175.5100                 | 96.1755              | 96598.5000 | 96.5985             | 0.440             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 07/05/2026 | 99.91 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 06/08/2026 |             | Bond Future                 | 9.1479                     | 108.9747             | 9.0920     | 109.4056            | 0.612             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 95855.2200                 | 95.8552              | 96286.1200 | 96.2861             | 0.450             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/11/2026 |             | Bond Future                 | 9.2167                     | 105.8963             | 9.1586     | 106.3354            | 0.630             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 94926.2400                 | 94.9262              | 95365.2900 | 95.3653             | 0.463             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 04/02/2027 |             | Bond Future                 | 9.2949                     | 107.7280             | 9.2346     | 108.1753            | 0.649             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 5821.7900                  | 5.8218               | 6128.0900  | 6.1281              | 5.261             | 0.0000      | 0.0000     |
| 2025/12/29 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1546.3200                  | 1.5463               | 1405.3500  | 1.4054              | 9.116             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 05/02/2026 |             | Bond Future                 | 9.2434                     | 110.9951             | 9.1964     | 111.4080            | 0.509             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 05/02/2026 | 103.43 Call | Bond Future                 | 97719.8600                 | 97.7199              | 98132.7700 | 98.1328             | 0.423             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 05/02/2026 | 103.43 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 07/05/2026 |             | Bond Future                 | 9.3042                     | 107.8830             | 9.2556     | 108.3033            | 0.522             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 96793.8800                 | 96.7939              | 97214.1500 | 97.2142             | 0.434             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.3663                     | 109.8481             | 9.3160     | 110.2763            | 0.537             | 0.0000      | 0.0000     |
| 2025/12/29 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 96430.8000                 | 96.4308              | 96859.0600 | 96.8591             | 0.444             | 0.0000      | 0.0000     |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2025/12/29 | R4R2                | 06/08/2026 | 102.06 Put | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 05/11/2026 |            | Bond Future                    | 9.4355                        | 106.6589                | 9.3835     | 107.0952               | 0.551                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 05/11/2026 | 98.76 Call | Bond Future                    | 95436.3400                    | 95.4363                 | 95872.5900 | 95.8726                | 0.457                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 05/11/2026 | 98.76 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 04/02/2027 |            | Bond Future                    | 9.5133                        | 108.5037                | 9.4594     | 108.9482               | 0.566                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 04/02/2027 | 10.13 Call | Bond Future                    | 6575.7500                     | 6.5758                  | 6880.6500  | 6.8807                 | 4.637                | 0.0000      | 0.0000        |
| 2025/12/29 | R4R2                | 04/02/2027 | 10.13 Put  | Bond Future                    | 1680.4500                     | 1.6805                  | 1540.8500  | 1.5409                 | 8.307                | 0.0000      | 0.0000        |
| 2025/12/29 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2025/12/29 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000   | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| Total      |                     |            |            |                                |                               |                         |            |                        |                      |             |               |

