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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/01/2026 TO 02/01/2026

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/02/2026 |             | Bond Future                 | 144.8386                   | 144.8386             | 144.8294            | 144.8294          | 0.006       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/02/2026 | 140.11 Call | Bond Future                 | 4728.5700                  | 4.7286               | 4719.3500           | 4.7194            | 0.195       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/02/2026 | 140.11 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 07/05/2026 |             | Bond Future                 | 146.0188                   | 146.0188             | 145.9899            | 145.9899          | 0.020       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 07/05/2026 | 141.82 Call | Bond Future                 | 4198.7700                  | 4.1988               | 4169.8700           | 4.1699            | 0.688       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |

Open Interest

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| 1,850 |
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| 2,542 |
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| Deal Date  | Contract Details |            | Strike C/P  | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | 2029             | 06/08/2026 |             |         | Bond Future                 | 148.7151                   | 148.7151             | 148.6704            | 148.6704          | 0.030       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 06/08/2026 | 144.10 Call |         | Bond Future                 | 4615.0800                  | 4.6151               | 4570.4300           | 4.5704            | 0.967       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 06/08/2026 | 144.10 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/11/2026 |             |         | Bond Future                 | 149.8669                   | 149.8669             | 149.8242            | 149.8242          | 0.028       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/11/2026 | 147.56 Call |         | Bond Future                 | 2306.8600                  | 2.3069               | 2264.1800           | 2.2642            | 1.850       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 05/11/2026 | 147.56 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 04/02/2027 |             |         | Bond Future                 | 152.5007                   | 152.5007             | 152.4551            | 152.4551          | 0.030       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 04/02/2027 | 149.72 Call |         | Bond Future                 | 2780.7200                  | 2.7807               | 2735.1100           | 2.7351            | 1.640       | 0.0000     | 0.0000 |
| 2026/01/02 | 2029             | 04/02/2027 | 149.72 Put  |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/02/2026 |             |         | Bond Future                 | 7.3390                     | 102.4598             | 7.3598              | 102.3882          | 0.284       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/02/2026 | 9.49 Call   |         | Bond Future                 | 7080.9700                  | 7.0810               | 7009.2900           | 7.0093            | 1.012       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/02/2026 | 9.49 Put    |         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 |             |         | Bond Future                 | 7.3495                     | 104.2989             | 7.3763              | 104.2120          | 0.364       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 9.39 Call   |         | Bond Future                 | 6380.8200                  | 6.3808               | 6294.2300           | 6.2942            | 1.357       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 9.39 Put    |         | Bond Future                 | 9.4500                     | 0.0095               | 9.7200              | 0.0097            | 2.857       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.21 Put    |         | Bond Future                 | 866.9600                   | 0.8670               | 916.6300            | 0.9166            | 5.729       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.21 Call   |         | Bond Future                 | 412.6400                   | 0.4126               | 375.4500            | 0.3755            | 9.013       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.71 Put    |         | Bond Future                 | 294.0600                   | 0.2941               | 312.5000            | 0.3125            | 6.271       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.71 Call   |         | Bond Future                 | 1456.7200                  | 1.4567               | 1388.3000           | 1.3883            | 4.697       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.92 Call   |         | Bond Future                 | 2020.1400                  | 2.0201               | 1944.6900           | 1.9447            | 3.735       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 07/05/2026 | 7.92 Put    |         | Bond Future                 | 187.6800                   | 0.1877               | 199.0900            | 0.1991            | 6.079       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 7.21 Put    |         | Bond Future                 | 1044.7600                  | 1.0448               | 1100.3200           | 1.1003            | 5.318       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 7.21 Call   |         | Bond Future                 | 592.3400                   | 0.5923               | 548.6500            | 0.5487            | 7.376       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 7.71 Put    |         | Bond Future                 | 502.3500                   | 0.5024               | 531.0400            | 0.5310            | 5.711       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 7.71 Call   |         | Bond Future                 | 1568.4100                  | 1.5684               | 1497.8500           | 1.4979            | 4.499       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 8.06 Call   |         | Bond Future                 | 2419.1800                  | 2.4192               | 2337.2700           | 2.3373            | 3.386       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 8.06 Put    |         | Bond Future                 | 306.6600                   | 0.3067               | 324.0000            | 0.3240            | 5.654       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 |             |         | Bond Future                 | 7.3580                     | 102.1902             | 7.3906              | 102.0909          | 0.443       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 9.22 Call   |         | Bond Future                 | 5548.6300                  | 5.5486               | 5452.4300           | 5.4524            | 1.734       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 06/08/2026 | 9.22 Put    |         | Bond Future                 | 62.1400                    | 0.0621               | 65.1900             | 0.0652            | 4.908       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/11/2026 |             |         | Bond Future                 | 7.3721                     | 103.9719             | 7.4067              | 103.8731          | 0.470       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/11/2026 | 8.39 Call   |         | Bond Future                 | 3123.1400                  | 3.1231               | 3038.5100           | 3.0385            | 2.710       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 05/11/2026 | 8.39 Put    |         | Bond Future                 | 266.6600                   | 0.2667               | 280.8400            | 0.2808            | 5.318       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 04/02/2027 |             |         | Bond Future                 | 7.4017                     | 101.7673             | 7.4402              | 101.6654          | 0.519       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 04/02/2027 | 7.82 Call   |         | Bond Future                 | 1748.6900                  | 1.7487               | 1679.6200           | 1.6796            | 3.950       | 0.0000     | 0.0000 |
| 2026/01/02 | 2030             | 04/02/2027 | 7.82 Put    |         | Bond Future                 | 646.4000                   | 0.6464               | 679.2500            | 0.6793            | 5.082       | 0.0000     | 0.0000 |
| 2026/01/02 | 2031             | 05/02/2026 |             |         | Bond Future                 | 112.5179                   | 112.5179             | 112.5107            | 112.5107          | 0.006       | 0.0000     | 0.0000 |
| 2026/01/02 | 2031             | 05/02/2026 | 111.76 Call |         | Bond Future                 | 807.0400                   | 0.8070               | 796.5200            | 0.7965            | 1.304       | 0.0000     | 0.0000 |

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| 1,156   |   |
|         | 0 |

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2026/01/02 | 2031             | 05/02/2026 | 111.76 Put  | Bond Future                 | 49.1000                    | 0.0491               | 45.7800    | 0.0458              | 6.762             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 07/05/2026 |             | Bond Future                 | 114.5652                   | 114.5652             | 114.5426   | 114.5426            | 0.020             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 07/05/2026 | 113.84 Call | Bond Future                 | 937.1400                   | 0.9371               | 917.5200   | 0.9175              | 2.094             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 07/05/2026 | 113.84 Put  | Bond Future                 | 211.9200                   | 0.2119               | 214.9500   | 0.2150              | 1.430             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 06/08/2026 |             | Bond Future                 | 114.2654                   | 114.2654             | 114.2304   | 114.2304            | 0.031             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 886.4500                   | 0.8865               | 862.2200   | 0.8622              | 2.733             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 431.0700                   | 0.4311               | 441.8700   | 0.4419              | 2.505             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 05/11/2026 |             | Bond Future                 | 116.2846                   | 116.2846             | 116.2513   | 116.2513            | 0.029             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 4796.4500                  | 4.7965               | 4763.1700  | 4.7632              | 0.694             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 1.8300                     | 0.0018               | 1.8800     | 0.0019              | 2.732             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 04/02/2027 |             | Bond Future                 | 115.8796                   | 115.8796             | 115.8439   | 115.8439            | 0.031             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 648.7100                   | 0.6487               | 631.0700   | 0.6311              | 2.719             | 0.0000      | 0.0000     |
| 2026/01/02 | 2031             | 04/02/2027 | 116.18 Put  | Bond Future                 | 949.1500                   | 0.9492               | 967.2100   | 0.9672              | 1.903             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/02/2026 |             | Bond Future                 | 7.7212                     | 105.5446             | 7.7467     | 105.4203            | 0.329             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/02/2026 | 10.16 Call  | Bond Future                 | 11114.1900                 | 11.1142              | 10989.8400 | 10.9898             | 1.119             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/02/2026 | 10.16 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 07/05/2026 |             | Bond Future                 | 7.7459                     | 103.2799             | 7.7757     | 103.1393            | 0.385             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 07/05/2026 | 10.14 Call  | Bond Future                 | 10582.8500                 | 10.5829              | 10442.4300 | 10.4424             | 1.327             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 07/05/2026 | 10.14 Put   | Bond Future                 | 6.4800                     | 0.0065               | 6.6800     | 0.0067              | 3.086             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 06/08/2026 |             | Bond Future                 | 7.7700                     | 105.1619             | 7.8038     | 105.0080            | 0.435             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 10086.5200                 | 10.0865              | 9934.6600  | 9.9347              | 1.506             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 41.9900                    | 0.0420               | 44.0800    | 0.0441              | 4.977             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/11/2026 |             | Bond Future                 | 7.8060                     | 102.8381             | 7.8413     | 102.6836            | 0.452             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/11/2026 | 9.16 Call   | Bond Future                 | 6035.4300                  | 6.0354               | 5896.5200  | 5.8965              | 2.302             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 05/11/2026 | 9.16 Put    | Bond Future                 | 307.9000                   | 0.3079               | 323.4400   | 0.3234              | 5.047             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 04/02/2027 |             | Bond Future                 | 7.8550                     | 104.6195             | 7.8928     | 104.4610            | 0.480             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 04/02/2027 | 8.48 Call   | Bond Future                 | 3391.7800                  | 3.3918               | 3274.1900  | 3.2742              | 3.467             | 0.0000      | 0.0000     |
| 2026/01/02 | 2032             | 04/02/2027 | 8.48 Put    | Bond Future                 | 804.8900                   | 0.8049               | 845.8100   | 0.8458              | 5.084             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 05/02/2026 |             | Bond Future                 | 142.6136                   | 142.6136             | 142.6047   | 142.6047            | 0.006             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 05/02/2026 | 132.88 Call | Bond Future                 | 9733.6300                  | 9.7336               | 9724.6800  | 9.7247              | 0.092             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 05/02/2026 | 132.88 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 07/05/2026 |             | Bond Future                 | 143.6509                   | 143.6509             | 143.6227   | 143.6227            | 0.020             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 07/05/2026 | 135.16 Call | Bond Future                 | 8490.9400                  | 8.4909               | 8462.7200  | 8.4627              | 0.332             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 07/05/2026 | 135.16 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 06/08/2026 |             | Bond Future                 | 146.3036                   | 146.3036             | 146.2599   | 146.2599            | 0.030             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 06/08/2026 | 134.25 Call | Bond Future                 | 12053.5600                 | 12.0536              | 12009.8500 | 12.0099             | 0.363             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 06/08/2026 | 134.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000     | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/01/02 | 2033             | 05/11/2026 |             | Bond Future                 | 147.3097                   | 147.3097             | 147.2680   | 147.2680            | 0.028             | 0.0000      | 0.0000     |

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| 10,592  |
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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/01/02 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 10049.7300                    | 10.0497                 | 10007.9800 | 10.0080                | 0.415                | 0.0000      | 0.0000        |
| 2026/01/02 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2033                | 04/02/2027 |             | Bond Future                    | 149.8988                      | 149.8988                | 149.8542   | 149.8542               | 0.030                | 0.0000      | 0.0000        |
| 2026/01/02 | 2033                | 04/02/2027 | 142.71 Call | Bond Future                    | 7188.8100                     | 7.1888                  | 7144.1900  | 7.1442                 | 0.621                | 0.0000      | 0.0000        |
| 2026/01/02 | 2033                | 04/02/2027 | 142.71 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 17246.7600                    | 17.2468                 | 17037.0600 | 17.0371                | 1.216                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 23995.3300                    | 23.9953                 | 23785.6300 | 23.7856                | 0.874                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 19673.1000                    | 19.6731                 | 19463.4000 | 19.4634                | 1.066                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 17030.9400                    | 17.0309                 | 16821.2400 | 16.8212                | 1.231                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 0.0400                        | 0.0000                  | 0.0300     | 0.0000                 | 25.000               | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 13066.0900                    | 13.0661                 | 12856.3800 | 12.8564                | 1.605                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 21752.2000                    | 21.7522                 | 21542.5000 | 21.5425                | 0.964                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0000     | 0.0000                 | (100.000)            | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 14491.6200                    | 14.4916                 | 14281.9100 | 14.2819                | 1.447                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 |             | Bond Future                    | 8.5936                        | 99.5734                 | 8.6237     | 99.3637                | 0.350                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 16159.7600                    | 16.1598                 | 15950.0600 | 15.9501                | 1.298                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 9.65 Call   | Bond Future                    | 7028.0100                     | 7.0280                  | 6818.2100  | 6.8182                 | 2.985                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 9.65 Put    | Bond Future                    | 4.2400                        | 0.0042                  | 4.1400     | 0.0041                 | 2.358                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.10 Call  | Bond Future                    | 9812.4600                     | 9.8125                  | 9602.7000  | 9.6027                 | 2.138                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 05/02/2026 | 10.10 Put   | Bond Future                    | 0.4500                        | 0.0005                  | 0.3900     | 0.0004                 | 13.333               | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 9.00 Put    | Bond Future                    | 639.5700                      | 0.6396                  | 690.7400   | 0.6907                 | 8.001                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 9.00 Call   | Bond Future                    | 3045.4300                     | 3.0454                  | 2869.6600  | 2.8697                 | 5.772                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 9.49 Put    | Bond Future                    | 235.4400                      | 0.2354                  | 253.0900   | 0.2531                 | 7.497                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 9.49 Call   | Bond Future                    | 5820.1700                     | 5.8202                  | 5610.8800  | 5.6109                 | 3.596                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 10.06 Call  | Bond Future                    | 9189.3800                     | 9.1894                  | 8967.5500  | 8.9676                 | 2.414                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 10.06 Put   | Bond Future                    | 81.6500                       | 0.0817                  | 86.7600    | 0.0868                 | 6.258                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 |             | Bond Future                    | 8.6433                        | 101.3607                | 8.6765     | 101.1337               | 0.384                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 16284.9200                    | 16.2849                 | 16058.2000 | 16.0582                | 1.392                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 6.1400                        | 0.0061                  | 6.3600     | 0.0064                 | 3.583                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 21813.1400                    | 21.8131                 | 21586.2000 | 21.5862                | 1.040                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 0.1200                        | 0.0001                  | 0.1200     | 0.0001                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 17.9700                       | 0.0180                  | 18.7100    | 0.0187                 | 4.118                | 0.0000      | 0.0000        |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | 2037             | 07/05/2026 | 10.95 Call  | Bond Future                 | 14274.7100                 | 14.2747              | 14048.5100          | 14.0485           | 1.585       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 15669.4300                 | 15.6694              | 15430.4900          | 15.4305           | 1.525       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 54.0000                    | 0.0540               | 56.6900             | 0.0567            | 4.981       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 12471.8900                 | 12.4719              | 12237.4500          | 12.2375           | 1.880       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 139.1600                   | 0.1392               | 146.3500            | 0.1464            | 5.167       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 316.8800                   | 0.3169               | 335.0700            | 0.3351            | 5.740       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 8712.0200                  | 8.7120               | 8488.5800           | 8.4886            | 2.565       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 |             | Bond Future                 | 8.6952                     | 98.9479              | 8.7312              | 98.7062           | 0.414       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 17782.6700                 | 17.7827              | 17542.1500          | 17.5422           | 1.353       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 21.7300                    | 0.0217               | 22.8400             | 0.0228            | 5.108       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 |             | Bond Future                 | 8.7491                     | 100.6727             | 8.7861              | 100.4291          | 0.423       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 11697.0100                 | 11.6970              | 11468.6400          | 11.4686           | 1.952       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 321.8900                   | 0.3219               | 337.1600            | 0.3372            | 4.744       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 12804.5000                 | 12.8045              | 12573.1500          | 12.5732           | 1.807       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 265.0800                   | 0.2651               | 277.3700            | 0.2774            | 4.636       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 9627.1300                  | 9.6271               | 9406.6000           | 9.4066            | 2.291       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 471.6000                   | 0.4716               | 494.7100            | 0.4947            | 4.900       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 1043.7900                  | 1.0438               | 1097.0200           | 1.0970            | 5.100       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 5588.1200                  | 5.5881               | 5397.7100           | 5.3977            | 3.407       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 04/02/2027 |             | Bond Future                 | 8.8126                     | 98.1602              | 8.8513              | 97.9110           | 0.439       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 5765.3000                  | 5.7653               | 5578.8400           | 5.5788            | 3.234       | 0.0000     | 0.0000 |
| 2026/01/02 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 1395.2300                  | 1.3952               | 1457.9700           | 1.4580            | 4.497       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/02/2026 |             | Bond Future                 | 157.2237                   | 157.2237             | 157.2137            | 157.2137          | 0.006       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/02/2026 | 143.20 Call | Bond Future                 | 14023.7200                 | 14.0237              | 14013.6700          | 14.0137           | 0.072       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/02/2026 | 143.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 07/05/2026 |             | Bond Future                 | 160.0844                   | 160.0844             | 160.0528            | 160.0528          | 0.020       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 15554.4000                 | 15.5544              | 15522.7700          | 15.5228           | 0.203       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 06/08/2026 |             | Bond Future                 | 160.8476                   | 160.8476             | 160.7987            | 160.7987          | 0.030       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 16127.6100                 | 16.1276              | 16078.6900          | 16.0787           | 0.303       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/11/2026 |             | Bond Future                 | 163.6908                   | 163.6908             | 163.6442            | 163.6442          | 0.028       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 17380.8100                 | 17.3808              | 17334.2200          | 17.3342           | 0.268       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 04/02/2027 |             | Bond Future                 | 164.3450                   | 164.3450             | 164.2951            | 164.2951          | 0.030       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 10514.9600                 | 10.5150              | 10465.1300          | 10.4651           | 0.474       | 0.0000     | 0.0000 |
| 2026/01/02 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | 2040             | 05/02/2026 | 10.35 Put   | Bond Future                 | 0.7500                     | 0.0008               | 0.7000              | 0.0007            | 6.667       | 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 | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2026/01/02 | 2040                | 05/02/2026 | 10.35 Call | Bond Future                    | 10127.4100                    | 10.1274                  | 9851.6100               | 9.8516               | 2.723        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 10.75 Call | Bond Future                    | 12778.1000                    | 12.7781                  | 12502.3300              | 12.5023              | 2.158        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 10.75 Put  | Bond Future                    | 0.1100                        | 0.0001                   | 0.0900                  | 0.0001               | 18.182       | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.15 Call | Bond Future                    | 15316.7000                    | 15.3167                  | 15040.9500              | 15.0410              | 1.800        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.15 Put  | Bond Future                    | 0.0200                        | 0.0000                   | 0.0200                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 26903.8100                    | 26.9038                  | 26628.0600              | 26.6281              | 1.025        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 19331.6000                    | 19.3316                  | 19055.8500              | 19.0559              | 1.426        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 |            | Bond Future                    | 8.9661                        | 100.5105                 | 9.0011                  | 100.2348             | 0.390        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.49 Call | Bond Future                    | 17390.1200                    | 17.3901                  | 17114.3700              | 17.1144              | 1.586        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 11.49 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.80 Put   | Bond Future                    | 11.5700                       | 0.0116                   | 12.3600                 | 0.0124               | 6.828        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.80 Call  | Bond Future                    | 6297.9400                     | 6.2979                   | 6022.9800               | 6.0230               | 4.366        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 10.24 Call | Bond Future                    | 9378.3200                     | 9.3783                   | 9102.5300               | 9.1025               | 2.941        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 10.24 Put  | Bond Future                    | 1.3000                        | 0.0013                   | 1.2600                  | 0.0013               | 3.077        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.05 Put   | Bond Future                    | 569.0200                      | 0.5690                   | 655.6000                | 0.6556               | 15.216       | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.05 Call  | Bond Future                    | 1228.1500                     | 1.2282                   | 1038.9800               | 1.0390               | 15.403       | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.20 Put   | Bond Future                    | 269.7500                      | 0.2698                   | 311.8200                | 0.3118               | 15.596       | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.20 Call  | Bond Future                    | 2092.1600                     | 2.0922                   | 1858.4800               | 1.8585               | 11.169       | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.40 Call  | Bond Future                    | 3437.8800                     | 3.4379                   | 3175.4000               | 3.1754               | 7.635        | 0.0000         |
| 2026/01/02 | 2040                | 05/02/2026 | 9.40 Put   | Bond Future                    | 94.3500                       | 0.0944                   | 107.6200                | 0.1076               | 14.065       | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 |            | Bond Future                    | 9.0221                        | 102.3146                 | 9.0600                  | 102.0202             | 0.421        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 17897.7300                    | 17.8977                  | 17603.8500              | 17.6039              | 1.642        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 9.2500                        | 0.0093                   | 9.7300                  | 0.0097               | 5.189        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 21012.4500                    | 21.0125                  | 20718.1600              | 20.7182              | 1.401        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 1.5600                        | 0.0016                   | 1.6300                  | 0.0016               | 4.487        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 18187.7900                    | 18.1878                  | 17893.8400              | 17.8938              | 1.616        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 7.9300                        | 0.0079                   | 8.3400                  | 0.0083               | 5.170        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 73.6200                       | 0.0736                   | 78.6000                 | 0.0786               | 6.764        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 11992.6800                    | 11.9927                  | 11703.3000              | 11.7033              | 2.413        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 22693.7300                    | 22.6937                  | 22399.3900              | 22.3994              | 1.297        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 0.5200                        | 0.0005                   | 0.5400                  | 0.0005               | 3.846        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 19955.4900                    | 19.9555                  | 19661.2800              | 19.6613              | 1.474        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 2.9400                        | 0.0029                   | 3.0900                  | 0.0031               | 5.102        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 38.1600                       | 0.0382                   | 40.3600                 | 0.0404               | 5.765        | 0.0000         |
| 2026/01/02 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 14617.7100                    | 14.6177                  | 14325.5500              | 14.3256              | 1.999        | 0.0000         |
| 2026/01/02 | 2040                | 06/08/2026 |            | Bond Future                    | 9.0806                        | 99.6686                  | 9.1212                  | 99.3582              | 0.448        | 0.0000         |
| 2026/01/02 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 20258.4300                    | 20.2584                  | 19949.5400              | 19.9495              | 1.525        | 0.0000         |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>ClosingPrice | % Movement<br>in MTM | Today's High | Today's<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2026/01/02 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 23.7300                       | 0.0237                   | 25.1800                 | 0.0252               | 6.110        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 |             | Bond Future                    | 9.1403                        | 101.4059                 | 9.1820                  | 101.0924             | 0.456        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 13427.6700                    | 13.4277                  | 13133.4400              | 13.1334              | 2.191        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 347.3800                      | 0.3474                   | 366.6300                | 0.3666               | 5.541        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 14646.4900                    | 14.6465                  | 14348.6600              | 14.3487              | 2.033        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 288.6700                      | 0.2887                   | 304.3200                | 0.3043               | 5.421        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 11134.4000                    | 11.1344                  | 10849.6300              | 10.8496              | 2.558        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 501.9800                      | 0.5020                   | 530.6900                | 0.5307               | 5.719        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 1079.9500                     | 1.0800                   | 1144.3800               | 1.1444               | 5.966        | 0.0000         |
| 2026/01/02 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 6645.0000                     | 6.6450                   | 6395.9500               | 6.3960               | 3.748        | 0.0000         |
| 2026/01/02 | 2040                | 04/02/2027 |             | Bond Future                    | 9.2090                        | 98.6554                  | 9.2523                  | 98.3351              | 0.471        | 0.0000         |
| 2026/01/02 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 6667.5500                     | 6.6676                   | 6426.3700               | 6.4264               | 3.617        | 0.0000         |
| 2026/01/02 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 1528.5100                     | 1.5285                   | 1607.6400               | 1.6076               | 5.177        | 0.0000         |
| 2026/01/02 | 2043                | 05/02/2026 |             | Bond Future                    | 122.5569                      | 122.5569                 | 122.5488                | 122.5488             | 0.007        | 0.0000         |
| 2026/01/02 | 2043                | 05/02/2026 | 109.66 Call | Bond Future                    | 12896.8700                    | 12.8969                  | 12888.7600              | 12.8888              | 0.063        | 0.0000         |
| 2026/01/02 | 2043                | 05/02/2026 | 109.66 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2043                | 07/05/2026 |             | Bond Future                    | 124.7868                      | 124.7868                 | 124.7619                | 124.7619             | 0.020        | 0.0000         |
| 2026/01/02 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 13086.8016                    | 13.0868                  | 13061.9003              | 13.0619              | 0.190        | 0.0000         |
| 2026/01/02 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 0.0116                        | 0.0000                   | 0.0103                  | 0.0000               | 11.770       | 0.0000         |
| 2026/01/02 | 2043                | 06/08/2026 |             | Bond Future                    | 124.2457                      | 124.2457                 | 124.2074                | 124.2074             | 0.031        | 0.0000         |
| 2026/01/02 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 13366.6359                    | 13.3666                  | 13328.2620              | 13.3283              | 0.287        | 0.0000         |
| 2026/01/02 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 0.9059                        | 0.0009                   | 0.8820                  | 0.0009               | 2.643        | 0.0000         |
| 2026/01/02 | 2043                | 05/11/2026 |             | Bond Future                    | 126.4412                      | 126.4412                 | 126.4047                | 126.4047             | 0.029        | 0.0000         |
| 2026/01/02 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 13606.3273                    | 13.6063                  | 13569.7682              | 13.5698              | 0.269        | 0.0000         |
| 2026/01/02 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 5.0973                        | 0.0051                   | 5.0482                  | 0.0050               | 0.963        | 0.0000         |
| 2026/01/02 | 2043                | 04/02/2027 |             | Bond Future                    | 125.7788                      | 125.7788                 | 125.7397                | 125.7397             | 0.031        | 0.0000         |
| 2026/01/02 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 8367.8204                     | 8.3678                   | 8329.6372               | 8.3296               | 0.456        | 0.0000         |
| 2026/01/02 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 219.0604                      | 0.2191                   | 219.9072                | 0.2199               | 0.387        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.45 Call  | Bond Future                    | 16504.8700                    | 16.5049                  | 16167.5100              | 16.1675              | 2.044        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.45 Put   | Bond Future                    | 0.0200                        | 0.0000                   | 0.0200                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 15225.9400                    | 15.2259                  | 14888.5800              | 14.8886              | 2.216        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 0.0400                        | 0.0000                   | 0.0400                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 16819.5900                    | 16.8196                  | 16482.2200              | 16.4822              | 2.006        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 0.0200                        | 0.0000                   | 0.0100                  | 0.0000               | 50.000       | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 0.1900                        | 0.0002                   | 0.1800                  | 0.0002               | 5.263        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 12908.3200                    | 12.9083                  | 12570.9500              | 12.5710              | 2.614        | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 10.1900                       | 0.0102                   | 11.2500                 | 0.0113               | 10.402       | 0.0000         |
| 2026/01/02 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 6987.2800                     | 6.9873                   | 6650.9800               | 6.6510               | 4.813        | 0.0000         |



| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/01/02 | 2044                | 05/02/2026 |             | Bond Future                    | 9.1964                        | 96.3473                 | 9.2364                 | 96.0100              | 0.435       | 0.0000        |
| 2026/01/02 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 17194.6500                    | 17.1947                 | 16857.2900             | 16.8573              | 1.962       | 0.0000        |
| 2026/01/02 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2044                | 05/02/2026 | 10.00 Put   | Bond Future                    | 14.6000                       | 0.0146                  | 16.3400                | 0.0163               | 11.918      | 0.0000        |
| 2026/01/02 | 2044                | 05/02/2026 | 10.00 Call  | Bond Future                    | 6461.6900                     | 6.4617                  | 6126.0700              | 6.1261               | 5.194       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | Put         | Bond Future                    | 3439.1100                     | 3.4391                  | 3645.7900              | 3.6458               | 6.010       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | Call        | Bond Future                    | 1515.8200                     | 1.5158                  | 1366.0100              | 1.3660               | 9.883       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | 10.00 Call  | Bond Future                    | 6351.3700                     | 6.3514                  | 6035.4600              | 6.0355               | 4.974       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | 10.00 Put   | Bond Future                    | 407.3900                      | 0.4074                  | 447.9700               | 0.4480               | 9.961       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 |             | Bond Future                    | 9.2528                        | 98.0767                 | 9.2956                 | 97.7202              | 0.463       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 18140.7200                    | 18.1407                 | 17785.3100             | 17.7853              | 1.959       | 0.0000        |
| 2026/01/02 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 15.7600                       | 0.0158                  | 16.8400                | 0.0168               | 6.853       | 0.0000        |
| 2026/01/02 | 2044                | 06/08/2026 |             | Bond Future                    | 9.3116                        | 95.4787                 | 9.3570                 | 95.1056              | 0.488       | 0.0000        |
| 2026/01/02 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 21179.0300                    | 21.1790                 | 20808.0600             | 20.8081              | 1.752       | 0.0000        |
| 2026/01/02 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 29.8800                       | 0.0299                  | 32.0300                | 0.0320               | 7.195       | 0.0000        |
| 2026/01/02 | 2044                | 05/11/2026 |             | Bond Future                    | 9.3709                        | 97.1429                 | 9.4175                 | 96.7654              | 0.497       | 0.0000        |
| 2026/01/02 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 14607.3600                    | 14.6074                 | 14255.4600             | 14.2555              | 2.409       | 0.0000        |
| 2026/01/02 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 437.4400                      | 0.4374                  | 463.0400               | 0.4630               | 5.852       | 0.0000        |
| 2026/01/02 | 2044                | 04/02/2027 |             | Bond Future                    | 9.4384                        | 94.4438                 | 9.4866                 | 94.0585              | 0.511       | 0.0000        |
| 2026/01/02 | 2044                | 04/02/2027 | 10.18 Call  | Bond Future                    | 7299.5500                     | 7.2996                  | 7008.3600              | 7.0084               | 3.989       | 0.0000        |
| 2026/01/02 | 2044                | 04/02/2027 | 10.18 Put   | Bond Future                    | 1624.6400                     | 1.6246                  | 1718.7700              | 1.7188               | 5.794       | 0.0000        |
| 2026/01/02 | 2046                | 05/02/2026 |             | Bond Future                    | 141.2448                      | 141.2448                | 141.2358               | 141.2358             | 0.006       | 0.0000        |
| 2026/01/02 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 19594.7600                    | 19.5948                 | 19585.8100             | 19.5858              | 0.046       | 0.0000        |
| 2026/01/02 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2046                | 07/05/2026 |             | Bond Future                    | 141.5281                      | 141.5281                | 141.5003               | 141.5003             | 0.020       | 0.0000        |
| 2026/01/02 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 16578.0800                    | 16.5781                 | 16550.2600             | 16.5503              | 0.168       | 0.0000        |
| 2026/01/02 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2046                | 06/08/2026 |             | Bond Future                    | 144.1416                      | 144.1416                | 144.0982               | 144.0982             | 0.030       | 0.0000        |
| 2026/01/02 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 21761.5600                    | 21.7616                 | 21718.2200             | 21.7182              | 0.199       | 0.0000        |
| 2026/01/02 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2046                | 05/11/2026 |             | Bond Future                    | 144.3679                      | 144.3679                | 144.3266               | 144.3266             | 0.029       | 0.0000        |
| 2026/01/02 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 18887.8700                    | 18.8879                 | 18846.5800             | 18.8466              | 0.219       | 0.0000        |
| 2026/01/02 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2046                | 04/02/2027 |             | Bond Future                    | 146.9041                      | 146.9041                | 146.8600               | 146.8600             | 0.030       | 0.0000        |
| 2026/01/02 | 2046                | 04/02/2027 | 131.09 Call | Bond Future                    | 15814.0700                    | 15.8141                 | 15769.9900             | 15.7700              | 0.279       | 0.0000        |
| 2026/01/02 | 2046                | 04/02/2027 | 131.09 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2050                | 05/02/2026 |             | Bond Future                    | 142.6704                      | 142.6704                | 142.6614               | 142.6614             | 0.006       | 0.0000        |
| 2026/01/02 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 19850.3900                    | 19.8504                 | 19841.3900             | 19.8414              | 0.045       | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/01/02 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2050                | 07/05/2026 |             | Bond Future                    | 145.2663                      | 145.2663                | 145.2379               | 145.2379             | 0.020       | 0.0000        |
| 2026/01/02 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 21196.2600                    | 21.1963                 | 21167.9100             | 21.1679              | 0.134       | 0.0000        |
| 2026/01/02 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2050                | 06/08/2026 |             | Bond Future                    | 145.5065                      | 145.5065                | 145.4627               | 145.4627             | 0.030       | 0.0000        |
| 2026/01/02 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 22236.4700                    | 22.2365                 | 22192.7000             | 22.1927              | 0.197       | 0.0000        |
| 2026/01/02 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2050                | 05/11/2026 |             | Bond Future                    | 148.0786                      | 148.0786                | 148.0368               | 148.0368             | 0.028       | 0.0000        |
| 2026/01/02 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 24238.5500                    | 24.2386                 | 24196.8100             | 24.1968              | 0.172       | 0.0000        |
| 2026/01/02 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 2050                | 04/02/2027 |             | Bond Future                    | 148.2036                      | 148.2036                | 148.1589               | 148.1589             | 0.030       | 0.0000        |
| 2026/01/02 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 15813.6300                    | 15.8136                 | 15768.8900             | 15.7689              | 0.283       | 0.0000        |
| 2026/01/02 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | AL37                | 05/02/2026 |             | Index Future                   | 1269.3800                     | 1269.3800               | 1268.1820              | 1268.1820            | 0.094       | 0.0000        |
| 2026/01/02 | AL37                | 07/05/2026 |             | Index Future                   | 1292.1640                     | 1292.1640               | 1290.7730              | 1290.7730            | 0.108       | 0.0000        |
| 2026/01/02 | AL37                | 06/08/2026 |             | Index Future                   | 1315.4630                     | 1315.4630               | 1313.9150              | 1313.9150            | 0.118       | 0.0000        |
| 2026/01/02 | AL37                | 05/11/2026 |             | Index Future                   | 1338.6820                     | 1338.6820               | 1337.1320              | 1337.1320            | 0.116       | 0.0000        |
| 2026/01/02 | AL37                | 04/02/2027 |             | Index Future                   | 1361.9240                     | 1361.9240               | 1360.3300              | 1360.3300            | 0.117       | 0.0000        |
| 2026/01/02 | AL7T                | 05/02/2026 |             | Index Future                   | 1637.6800                     | 1637.6800               | 1634.6800              | 1634.6800            | 0.183       | 0.0000        |
| 2026/01/02 | AL7T                | 07/05/2026 |             | Index Future                   | 1667.0750                     | 1667.0750               | 1663.8000              | 1663.8000            | 0.196       | 0.0000        |
| 2026/01/02 | AL7T                | 06/08/2026 |             | Index Future                   | 1697.1340                     | 1697.1340               | 1693.6290              | 1693.6290            | 0.207       | 0.0000        |
| 2026/01/02 | AL7T                | 05/11/2026 |             | Index Future                   | 1727.0900                     | 1727.0900               | 1723.5560              | 1723.5560            | 0.205       | 0.0000        |
| 2026/01/02 | AL7T                | 04/02/2027 |             | Index Future                   | 1757.0750                     | 1757.0750               | 1753.4580              | 1753.4580            | 0.206       | 0.0000        |
| 2026/01/02 | ALBI                | 05/02/2026 |             | Index Future                   | 1379.4280                     | 1379.4280               | 1376.4770              | 1376.4770            | 0.214       | 0.0000        |
| 2026/01/02 | ALBI                | 07/05/2026 |             | Index Future                   | 1404.1880                     | 1404.1880               | 1400.9980              | 1400.9980            | 0.227       | 0.0000        |
| 2026/01/02 | ALBI                | 06/08/2026 |             | Index Future                   | 1429.5060                     | 1429.5060               | 1426.1160              | 1426.1160            | 0.237       | 0.0000        |
| 2026/01/02 | ALBI                | 05/11/2026 |             | Index Future                   | 1454.7390                     | 1454.7390               | 1451.3160              | 1451.3160            | 0.235       | 0.0000        |
| 2026/01/02 | ALBI                | 04/02/2027 |             | Index Future                   | 1479.9950                     | 1479.9950               | 1476.4950              | 1476.4950            | 0.236       | 0.0000        |
| 2026/01/02 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/02 | 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 |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/01/02 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2026/01/02 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C446                | 31/03/2046 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C818                | 21/12/2027 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | C871                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/02 | CC42                | 31/03/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/02 | ES33             | 05/02/2026 |            | Bond Future                 | 8.7102                     | 96.4338              | 8.7402              | 96.2766           | 0.345       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 13238.3400                 | 13.2383              | 13081.1700          | 13.0812           | 1.187       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 07/05/2026 |            | Bond Future                 | 8.7699                     | 94.3949              | 8.8038              | 94.2221           | 0.387       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 13514.3700                 | 13.5144              | 13341.5700          | 13.3416           | 1.279       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 06/08/2026 |            | Bond Future                 | 8.8312                     | 96.1377              | 8.8687              | 95.9519           | 0.424       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 14269.0700                 | 14.2691              | 14083.3000          | 14.0833           | 1.302       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 05/11/2026 |            | Bond Future                 | 8.9073                     | 94.0446              | 8.9461              | 93.8575           | 0.436       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 8716.1700                  | 8.7162               | 8529.0800           | 8.5291            | 2.146       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 04/02/2027 |            | Bond Future                 | 8.9997                     | 95.6947              | 9.0408              | 95.5031           | 0.457       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 3198.1000                  | 3.1981               | 3006.5100           | 3.0065            | 5.991       | 0.0000     | 0.0000 |
| 2026/01/02 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/02/2026 |            | Bond Future                 | 9.4091                     | 95.0148              | 9.4439              | 94.7441           | 0.371       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/02/2026 | 11.85 Call | Bond Future                 | 16415.0700                 | 16.4151              | 16144.4200          | 16.1444           | 1.649       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/02/2026 | 11.85 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 07/05/2026 |            | Bond Future                 | 9.4707                     | 92.4791              | 9.5084              | 92.1908           | 0.398       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 07/05/2026 | 12.20 Call | Bond Future                 | 17837.7200                 | 17.8377              | 17549.3500          | 17.5494           | 1.617       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 07/05/2026 | 12.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 06/08/2026 |            | Bond Future                 | 9.5325                     | 94.1863              | 9.5726              | 93.8831           | 0.422       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 19711.9900                 | 19.7120              | 19408.7500          | 19.4088           | 1.538       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/11/2026 |            | Bond Future                 | 9.6014                     | 91.5869              | 9.6426              | 91.2802           | 0.430       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 13622.0800                 | 13.6221              | 13315.4200          | 13.3154           | 2.251       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 04/02/2027 |            | Bond Future                 | 9.6783                     | 93.1923              | 9.7211              | 92.8791           | 0.442       | 0.0000     | 0.0000 |
| 2026/01/02 | ES42             | 04/02/2027 | 10.29 Call | Bond Future                 | 4332.3400                  | 4.3323               | 4019.1800           | 4.0192            | 7.228       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | ES42             | 04/02/2027 | 10.29 Put      | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/02/2026 |                | GOVI                        | 1353.7930                  | 1353.7930            | 1350.8790           | 1350.8790         | 0.215       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 2037930.0000               | 203.7930             | 2008790.0000        | 200.8790          | 1.430       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 07/05/2026 |                | GOVI                        | 1378.0930                  | 1378.0930            | 1374.9430           | 1374.9430         | 0.229       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 2010930.0000               | 201.0930             | 1979430.0000        | 197.9430          | 1.566       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 06/08/2026 |                | GOVI                        | 1402.9410                  | 1402.9410            | 1399.5940           | 1399.5940         | 0.239       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 2139410.0000               | 213.9410             | 2105940.0000        | 210.5940          | 1.564       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/11/2026 |                | GOVI                        | 1427.7040                  | 1427.7040            | 1424.3250           | 1424.3250         | 0.237       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1507040.0000               | 150.7040             | 1473250.0000        | 147.3250          | 2.242       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 04/02/2027 |                | GOVI                        | 1452.4920                  | 1452.4920            | 1449.0360           | 1449.0360         | 0.238       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 834920.0000                | 83.4920              | 800360.0000         | 80.0360           | 4.139       | 0.0000     | 0.0000 |
| 2026/01/02 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/02/2026 |                | Bond Future                 | 128.0977                   | 128.0977             | 128.0893            | 128.0893          | 0.007       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/02/2026 | 111.65 Call    | Bond Future                 | 16447.6600                 | 16.4477              | 16439.2500          | 16.4393           | 0.051       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/02/2026 | 111.65 Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 07/05/2026 |                | Bond Future                 | 130.4284                   | 130.4284             | 130.4024            | 130.4024          | 0.020       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 07/05/2026 | 113.73 Call    | Bond Future                 | 16698.7254                 | 16.6987              | 16672.6545          | 16.6727           | 0.156       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 07/05/2026 | 113.73 Put     | Bond Future                 | 0.3354                     | 0.0003               | 0.3045              | 0.0003            | 9.225       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 06/08/2026 |                | Bond Future                 | 129.9915                   | 129.9915             | 129.9514            | 129.9514          | 0.031       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 06/08/2026 | 112.95 Call    | Bond Future                 | 17050.6831                 | 17.0507              | 17010.3675          | 17.0104           | 0.236       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 06/08/2026 | 112.95 Put     | Bond Future                 | 9.1631                     | 0.0092               | 8.9375              | 0.0089            | 2.462       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/11/2026 |                | Bond Future                 | 132.2886                   | 132.2886             | 132.2505            | 132.2505          | 0.029       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/11/2026 | 114.95 Call    | Bond Future                 | 17374.2935                 | 17.3743              | 17335.8129          | 17.3358           | 0.221       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 05/11/2026 | 114.95 Put     | Bond Future                 | 35.7035                    | 0.0357               | 35.3129             | 0.0353            | 1.094       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 04/02/2027 |                | Bond Future                 | 131.7291                   | 131.7291             | 131.6881            | 131.6881          | 0.031       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 04/02/2027 | 118.90 Call    | Bond Future                 | 13164.4924                 | 13.1645              | 13123.1737          | 13.1232           | 0.314       | 0.0000     | 0.0000 |
| 2026/01/02 | I258             | 04/02/2027 | 118.90 Put     | Bond Future                 | 335.4424                   | 0.3354               | 335.1037            | 0.3351            | 0.101       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/01/02 | IGOV             | 05/02/2026 |            | Index Future                | 433.8240                   | 433.8240              | 433.7890             | 433.7890          | 0.008        | 0.0000      |
| 2026/01/02 | IGOV             | 07/05/2026 |            | Index Future                | 441.7170                   | 441.7170              | 441.6230             | 441.6230          | 0.021        | 0.0000      |
| 2026/01/02 | IGOV             | 06/08/2026 |            | Index Future                | 449.7860                   | 449.7860              | 449.6450             | 449.6450          | 0.031        | 0.0000      |
| 2026/01/02 | IGOV             | 05/11/2026 |            | Index Future                | 457.8290                   | 457.8290              | 457.6940             | 457.6940          | 0.029        | 0.0000      |
| 2026/01/02 | IGOV             | 04/02/2027 |            | Index Future                | 465.8780                   | 465.8780              | 465.7360             | 465.7360          | 0.030        | 0.0000      |
| 2026/01/02 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      |
| 2026/01/02 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      |
| 2026/01/02 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      |
| 2026/01/02 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      |
| 2026/01/02 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      |
| 2026/01/02 | R033             | 05/02/2026 |            | Bond Future                 | 7.8579                     | 115.1660              | 7.8781               | 115.0492          | 0.258        | 0.0000      |
| 2026/01/02 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 13956.3600                 | 13.9564               | 13839.5400           | 13.8395           | 0.837        | 0.0000      |
| 2026/01/02 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 0.1800                     | 0.0002                | 0.1300               | 0.0001            | 27.778       | 0.0000      |
| 2026/01/02 | R033             | 07/05/2026 |            | Bond Future                 | 7.8875                     | 112.1907              | 7.9114               | 112.0565          | 0.304        | 0.0000      |
| 2026/01/02 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 12963.2000                 | 12.9632               | 12829.0800           | 12.8291           | 1.035        | 0.0000      |
| 2026/01/02 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 60.7700                    | 0.0608                | 60.8500              | 0.0609            | 0.132        | 0.0000      |
| 2026/01/02 | R033             | 06/08/2026 |            | Bond Future                 | 7.9167                     | 114.2351              | 7.9440               | 114.0868          | 0.346        | 0.0000      |
| 2026/01/02 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 12106.8500                 | 12.1069               | 11964.1100           | 11.9641           | 1.179        | 0.0000      |
| 2026/01/02 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 326.0300                   | 0.3260                | 331.6100             | 0.3316            | 1.711        | 0.0000      |
| 2026/01/02 | R033             | 05/11/2026 |            | Bond Future                 | 7.9569                     | 111.1873              | 7.9853               | 111.0388          | 0.356        | 0.0000      |
| 2026/01/02 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 7814.0000                  | 7.8140                | 7686.3300            | 7.6863            | 1.634        | 0.0000      |
| 2026/01/02 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 903.5600                   | 0.9036                | 924.4100             | 0.9244            | 2.308        | 0.0000      |
| 2026/01/02 | R033             | 04/02/2027 |            | Bond Future                 | 8.0092                     | 113.1128              | 8.0394               | 112.9602          | 0.377        | 0.0000      |
| 2026/01/02 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 5171.2600                  | 5.1713                | 5063.0000            | 5.0630            | 2.093        | 0.0000      |
| 2026/01/02 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 1989.4400                  | 1.9894                | 2033.7000            | 2.0337            | 2.225        | 0.0000      |
| 2026/01/02 | R035             | 05/02/2026 | 11.00 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | R035             | 05/02/2026 | 11.00 Call | Bond Future                 | 16167.6100                 | 16.1676              | 15972.5900          | 15.9726           | 1.206       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 11.17 Call | Bond Future                 | 17042.5800                 | 17.0426              | 16847.5600          | 16.8476           | 1.144       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 11.17 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.67 Call | Bond Future                 | 14435.3800                 | 14.4354              | 14240.3600          | 14.2404           | 1.351       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.67 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.17 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0100              | 0.0000            | 50.000      | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.17 Call | Bond Future                 | 11723.4000                 | 11.7234              | 11528.3700          | 11.5284           | 1.664       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.44 Put  | Bond Future                 | 0.0100                     | 0.0000               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.44 Call | Bond Future                 | 13201.1700                 | 13.2012              | 13006.1400          | 13.0061           | 1.477       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.94 Call | Bond Future                 | 15855.9900                 | 15.8560              | 15660.9700          | 15.6610           | 1.230       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 12.44 Call | Bond Future                 | 23224.1000                 | 23.2241              | 23029.0800          | 23.0291           | 0.840       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 12.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 |            | Bond Future                 | 8.2119                     | 108.1650             | 8.2421              | 107.9700          | 0.368       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 15070.4900                 | 15.0705              | 14875.4700          | 14.8755           | 1.294       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.45 Call  | Bond Future                 | 1730.6700                  | 1.7307               | 1561.8600           | 1.5619            | 9.754       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.45 Put   | Bond Future                 | 204.9700                   | 0.2050               | 231.1800            | 0.2312            | 12.787      | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.64 Call  | Bond Future                 | 8729.2300                  | 8.7292               | 8534.1700           | 8.5342            | 2.235       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.64 Put   | Bond Future                 | 0.3100                     | 0.0003               | 0.2700              | 0.0003            | 12.903      | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.14 Call  | Bond Future                 | 5790.2700                  | 5.7903               | 5595.2900           | 5.5953            | 3.367       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.14 Put   | Bond Future                 | 4.5300                     | 0.0045               | 4.5700              | 0.0046            | 0.883       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.64 Put   | Bond Future                 | 72.6800                    | 0.0727               | 80.5900             | 0.0806            | 10.883      | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.64 Call  | Bond Future                 | 2795.0900                  | 2.7951               | 2607.9800           | 2.6080            | 6.694       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.25 Call  | Bond Future                 | 6445.8500                  | 6.4459               | 6250.7800           | 6.2508            | 3.026       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 9.25 Put   | Bond Future                 | 2.4900                     | 0.0025               | 2.4400              | 0.0024            | 2.008       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.85 Put   | Bond Future                 | 22.6000                    | 0.0226               | 24.2200             | 0.0242            | 7.168       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 05/02/2026 | 8.85 Call  | Bond Future                 | 4046.5900                  | 4.0466               | 3853.1900           | 3.8532            | 4.779       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 8.29 Put   | Bond Future                 | 1194.4100                  | 1.1944               | 1285.0900           | 1.2851            | 7.592       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 8.29 Call  | Bond Future                 | 1456.1300                  | 1.4561               | 1333.9800           | 1.3340            | 8.389       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 8.79 Put   | Bond Future                 | 409.5300                   | 0.4095               | 442.2700            | 0.4423            | 7.995       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 8.79 Call  | Bond Future                 | 3763.4500                  | 3.7635               | 3583.3600           | 3.5834            | 4.785       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.20 Call  | Bond Future                 | 5978.9600                  | 5.9790               | 5779.4400           | 5.7794            | 3.337       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.20 Put   | Bond Future                 | 178.4900                   | 0.1785               | 191.8000            | 0.1918            | 7.457       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 |            | Bond Future                 | 8.2486                     | 105.6051             | 8.2823              | 105.3923          | 0.408       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 14949.7900                 | 14.9498              | 14737.1600          | 14.7372           | 1.422       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 4.9500                     | 0.0050               | 5.1500              | 0.0052            | 4.040       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 13914.0000                 | 13.9140              | 13701.5800          | 13.7016           | 1.527       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 9.6500                     | 0.0097               | 10.0600             | 0.0101            | 4.249       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/02 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 11260.5200                 | 11.2605              | 11049.2300          | 11.0492           | 1.876       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 28.7400                    | 0.0287               | 30.2800             | 0.0303            | 5.358       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 73.1000                    | 0.0731               | 77.8700             | 0.0779            | 6.525       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 8526.7400                  | 8.5267               | 8318.6800           | 8.3187            | 2.440       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 14174.1700                 | 14.1742              | 13961.6900          | 13.9617           | 1.499       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 8.1900                     | 0.0082               | 8.5400              | 0.0085            | 4.274       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 11530.0100                 | 11.5300              | 11318.5600          | 11.3186           | 1.834       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 26.3000                    | 0.0263               | 27.6800             | 0.0277            | 5.247       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 66.3400                    | 0.0663               | 70.5900             | 0.0706            | 6.406       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 8802.6800                  | 8.8027               | 8594.1000           | 8.5941            | 2.370       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 13809.7200                 | 13.8097              | 13597.3300          | 13.5973           | 1.538       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 10.3000                    | 0.0103               | 10.7400             | 0.0107            | 4.272       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 11152.4900                 | 11.1525              | 10941.2700          | 10.9413           | 1.894       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 29.7800                    | 0.0298               | 31.3900             | 0.0314            | 5.406       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 76.0300                    | 0.0760               | 81.0300             | 0.0810            | 6.576       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 8416.2800                  | 8.4163               | 8208.4500           | 8.2085            | 2.469       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 11231.9200                 | 11.2319              | 11011.2200          | 11.0112           | 1.965       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 122.3500                   | 0.1224               | 129.3200            | 0.1293            | 5.697       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 8626.2100                  | 8.6262               | 8412.7500           | 8.4128            | 2.475       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 233.5300                   | 0.2335               | 247.7400            | 0.2477            | 6.085       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 458.8500                   | 0.4589               | 488.0400            | 0.4880            | 6.362       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 6029.3300                  | 6.0293               | 5830.8500           | 5.8309            | 3.292       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 10764.9500                 | 10.7650              | 10545.1900          | 10.5452           | 2.041       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 136.8500                   | 0.1369               | 144.7600            | 0.1448            | 5.780       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 8156.4000                  | 8.1564               | 7944.9300           | 7.9449            | 2.593       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 263.8100                   | 0.2638               | 280.0100            | 0.2800            | 6.141       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 519.5200                   | 0.5195               | 552.7400            | 0.5527            | 6.394       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 5570.4800                  | 5.5705               | 5376.0300           | 5.3760            | 3.491       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 |            | Bond Future                 | 8.2859                     | 107.5297             | 8.3228              | 107.3020          | 0.445       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 15473.8000                 | 15.4738              | 15247.5400          | 15.2475           | 1.462       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 24.8700                    | 0.0249               | 26.2800             | 0.0263            | 5.669       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 1751.4900                  | 1.7515               | 1857.1800           | 1.8572            | 6.034       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1776.7100                  | 1.7767               | 1654.7300           | 1.6547            | 6.865       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 837.5800                   | 0.8376               | 891.4800            | 0.8915            | 6.435       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 3893.2600                  | 3.8933               | 3719.4900           | 3.7195            | 4.463       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 6906.8400                  | 6.9068               | 6702.0600           | 6.7021            | 2.965       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 364.7100                   | 0.3647               | 387.6000            | 0.3876            | 6.276       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 8574.0100                  | 8.5740               | 8360.7600           | 8.3608            | 2.487       | 0.0000     | 0.0000 |
| 2026/01/02 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 236.7300                   | 0.2367               | 251.1500            | 0.2512            | 6.091       | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/01/02 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 5978.1700                  | 5.9782                | 5780.1100            | 3.313             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 465.2300                   | 0.4652                | 494.8400             | 6.365             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 939.8900                   | 0.9399                | 1000.2100            | 6.418             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 3518.4800                  | 3.5185                | 3351.1300            | 4.756             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 8756.3600                  | 8.7564                | 8548.1000            | 2.378             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 391.9300                   | 0.3919                | 412.9900             | 5.373             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 6297.8900                  | 6.2979                | 6105.9600            | 3.048             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 9.30 Put   | Bond Future                 | 687.2000                   | 0.6872                | 724.5900             | 5.441             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 8.80 Put   | Bond Future                 | 1221.3300                  | 1.2213                | 1287.0100            | 5.378             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 8.80 Call  | Bond Future                 | 3973.7000                  | 3.9737                | 3810.0600            | 4.118             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 |            | Bond Future                 | 8.3356                     | 104.9057              | 8.3737               | 104.6764          | 0.457        | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 9901.5700                  | 9.9016                | 9688.4200            | 2.153             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 304.3500                   | 0.3044                | 320.5200             | 5.313             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 04/02/2027 |            | Bond Future                 | 8.3965                     | 106.7235              | 8.4365               | 106.4888          | 0.477        | 0.0000      |
| 2026/01/02 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 4767.8000                  | 4.7678                | 4594.6700            | 3.631             | 0.0000       | 0.0000      |
| 2026/01/02 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 1189.2000                  | 1.1892                | 1250.8000            | 5.180             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 05/02/2026 |            | Bond Future                 | 8.7210                     | 119.8837              | 8.7560               | 119.5964          | 0.402        | 0.0000      |
| 2026/01/02 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 19598.3900                 | 19.5984               | 19311.1600           | 1.466             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 07/05/2026 |            | Bond Future                 | 8.7730                     | 116.5519              | 8.8113               | 116.2436          | 0.437        | 0.0000      |
| 2026/01/02 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 18710.4800                 | 18.7105               | 18402.6300           | 1.645             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 7.8500                     | 0.0079                | 8.2900               | 5.605             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 06/08/2026 |            | Bond Future                 | 8.8258                     | 118.6757              | 8.8672               | 118.3497          | 0.468        | 0.0000      |
| 2026/01/02 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 20349.6000                 | 20.3496               | 20025.5100           | 1.593             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 30.7700                    | 0.0308                | 32.7500              | 6.435             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 05/11/2026 |            | Bond Future                 | 8.8869                     | 115.2643              | 8.9295               | 114.9350          | 0.479        | 0.0000      |
| 2026/01/02 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 13379.1700                 | 13.3792               | 13069.7500           | 2.313             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 320.8000                   | 0.3208                | 340.6500             | 6.188             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 04/02/2027 |            | Bond Future                 | 8.9574                     | 117.2601              | 9.0019               | 116.9236          | 0.496        | 0.0000      |
| 2026/01/02 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 6467.0300                  | 6.4670                | 6221.2700            | 3.800             | 0.0000       | 0.0000      |
| 2026/01/02 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 1732.3000                  | 1.7323                | 1823.0200            | 5.237             | 0.0000       | 0.0000      |
| 2026/01/02 | R053             | 05/02/2026 |            | Bond Future                 | 8.9777                     | 130.9891              | 9.0228               | 130.4323          | 0.502        | 0.0000      |
| 2026/01/02 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 25655.2800                 | 25.6553               | 25098.5000           | 2.170             | 0.0000       | 0.0000      |
| 2026/01/02 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/02 | R053             | 07/05/2026 |            | Bond Future                 | 9.0214                     | 127.4796              | 9.0693               | 126.8954          | 0.530        | 0.0000      |
| 2026/01/02 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 26719.3300                 | 26.7193               | 26136.4900           | 2.181             | 0.0000       | 0.0000      |
| 2026/01/02 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 14.9200                    | 0.0149                | 16.2700              | 9.048             | 0.0000       | 0.0000      |
| 2026/01/02 | R053             | 06/08/2026 |            | Bond Future                 | 9.0655                     | 129.8026              | 9.1158               | 129.1946          | 0.555        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/01/02 | R053             | 06/08/2026 | 12.28 Call  | Bond Future                 | 30726.2100                 | 30.7262               | 30121.3800           | 30.1214           | 1.968        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 06/08/2026 | 12.28 Put   | Bond Future                 | 34.9400                    | 0.0349                | 38.0600              | 0.0381            | 8.930        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 05/11/2026 |             | Bond Future                 | 9.1147                     | 126.2071              | 9.1662               | 125.5913          | 0.565        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 05/11/2026 | 11.21 Call  | Bond Future                 | 21968.0800                 | 21.9681               | 21389.0900           | 21.3891           | 2.636        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 05/11/2026 | 11.21 Put   | Bond Future                 | 536.7200                   | 0.5367                | 573.5000             | 0.5735            | 6.853        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 04/02/2027 |             | Bond Future                 | 9.1699                     | 128.3926              | 9.2231               | 127.7644          | 0.580        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 04/02/2027 | 9.99 Call   | Bond Future                 | 11205.9000                 | 11.2059               | 10719.0600           | 10.7191           | 4.344        | 0.0000      | 0.0000 |
| 2026/01/02 | R053             | 04/02/2027 | 9.99 Put    | Bond Future                 | 2086.5500                  | 2.0866                | 2227.8900            | 2.2279            | 6.774        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/02/2026 |             | Bond Future                 | 8.4300                     | 103.1324              | 8.4300               | 103.1324          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 49.4900                    | 0.0495                | 48.1000              | 0.0481            | 2.809        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 49.4900                    | 0.0495                | 48.1000              | 0.0481            | 2.809        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 07/05/2026 |             | Bond Future                 | 8.6900                     | 105.1300              | 8.6900               | 105.1300          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 93.0200                    | 0.0930                | 92.2900              | 0.0923            | 0.785        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 93.0200                    | 0.0930                | 92.2900              | 0.0923            | 0.785        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 06/08/2026 |             | Bond Future                 | 8.5700                     | 102.1093              | 8.5700               | 102.1093          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 83.1100                    | 0.0831                | 82.7300              | 0.0827            | 0.457        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 83.1100                    | 0.0831                | 82.7300              | 0.0827            | 0.457        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/11/2026 |             | Bond Future                 | 8.1200                     | 104.2987              | 8.1200               | 104.2987          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/11/2026 | 8.12 Call   | Bond Future                 | 49.0000                    | 0.0490                | 48.8500              | 0.0489            | 0.306        | 0.0000      | 0.0000 |
| 2026/01/02 | R186             | 05/11/2026 | 8.12 Put    | Bond Future                 | 49.0000                    | 0.0490                | 48.8500              | 0.0489            | 0.306        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/02/2026 |             | Bond Future                 | 293.6029                   | 293.6029              | 293.5848             | 293.5848          | 0.006        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 15782.9100                 | 15.7829               | 15764.7700           | 15.7648           | 0.115        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 07/05/2026 |             | Bond Future                 | 298.9450                   | 298.9450              | 298.8867             | 298.8867          | 0.020        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 | 21394.9900                 | 21.3950               | 21336.6700           | 21.3367           | 0.273        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 07/05/2026 | 277.55 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 06/08/2026 |             | Bond Future                 | 299.0662                   | 299.0662              | 298.9761             | 298.9761          | 0.030        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 06/08/2026 | 278.86 Call | Bond Future                 | 20206.1800                 | 20.2062               | 20116.0900           | 20.1161           | 0.446        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 06/08/2026 | 278.86 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/11/2026 |             | Bond Future                 | 304.3530                   | 304.3530              | 304.2671             | 304.2671          | 0.028        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/11/2026 | 280.46 Call | Bond Future                 | 23892.9700                 | 23.8930               | 23807.1100           | 23.8071           | 0.359        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 05/11/2026 | 280.46 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 04/02/2027 |             | Bond Future                 | 304.2217                   | 304.2217              | 304.1300             | 304.1300          | 0.030        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 04/02/2027 | 294.73 Call | Bond Future                 | 9491.7300                  | 9.4917                | 9399.9900            | 9.4000            | 0.967        | 0.0000      | 0.0000 |
| 2026/01/02 | R202             | 04/02/2027 | 294.73 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R209             | 05/02/2026 |             | Bond Future                 | 8.4015                     | 87.7839               | 8.4316               | 87.6007           | 0.358        | 0.0000      | 0.0000 |
| 2026/01/02 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 13772.0400                 | 13.7720               | 13588.8600           | 13.5889           | 1.330        | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/01/02 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R209             | 07/05/2026 |             | Bond Future                 | 8.4416                     | 86.2086               | 8.4748               | 86.0105           | 0.393        | 0.0000      |
| 2026/01/02 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 14043.8900                 | 14.0439               | 13845.9300           | 13.8459           | 1.410        | 0.0000      |
| 2026/01/02 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 5.1200                     | 0.0051                | 5.3100               | 0.0053            | 3.711        | 0.0000      |
| 2026/01/02 | R209             | 06/08/2026 |             | Bond Future                 | 8.4823                     | 87.7796               | 8.5182               | 87.5689           | 0.423        | 0.0000      |
| 2026/01/02 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 15133.4700                 | 15.1335               | 14923.8100           | 14.9238           | 1.385        | 0.0000      |
| 2026/01/02 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 20.3700                    | 0.0204                | 21.4300              | 0.0214            | 5.204        | 0.0000      |
| 2026/01/02 | R209             | 05/11/2026 |             | Bond Future                 | 8.5309                     | 86.1608               | 8.5678               | 85.9482           | 0.433        | 0.0000      |
| 2026/01/02 | R209             | 05/11/2026 | 10.32 Call  | Bond Future                 | 9851.9100                  | 9.8519                | 9652.9900            | 9.6530            | 2.019        | 0.0000      |
| 2026/01/02 | R209             | 05/11/2026 | 10.32 Put   | Bond Future                 | 278.2000                   | 0.2782                | 291.9000             | 0.2919            | 4.925        | 0.0000      |
| 2026/01/02 | R209             | 04/02/2027 |             | Bond Future                 | 8.5883                     | 87.6536               | 8.6269               | 87.4362           | 0.449        | 0.0000      |
| 2026/01/02 | R209             | 04/02/2027 | 9.28 Call   | Bond Future                 | 4983.8100                  | 4.9838                | 4820.8500            | 4.8209            | 3.270        | 0.0000      |
| 2026/01/02 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 1185.2000                  | 1.1852                | 1239.7000            | 1.2397            | 4.598        | 0.0000      |
| 2026/01/02 | R210             | 05/02/2026 |             | Bond Future                 | 258.0900                   | 258.0900              | 258.0745             | 258.0745          | 0.006        | 0.0000      |
| 2026/01/02 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 4990.0200                  | 4.9900                | 4974.4900            | 4.9745            | 0.311        | 0.0000      |
| 2026/01/02 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R210             | 07/05/2026 |             | Bond Future                 | 259.3198                   | 259.3198              | 259.2693             | 259.2693          | 0.019        | 0.0000      |
| 2026/01/02 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 3919.8100                  | 3.9198                | 3869.2800            | 3.8693            | 1.289        | 0.0000      |
| 2026/01/02 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R210             | 06/08/2026 |             | Bond Future                 | 264.1082                   | 264.1082              | 264.0297             | 264.0297          | 0.030        | 0.0000      |
| 2026/01/02 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 4268.1800                  | 4.2682                | 4189.7200            | 4.1897            | 1.838        | 0.0000      |
| 2026/01/02 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R210             | 05/11/2026 |             | Bond Future                 | 265.2577                   | 265.2577              | 265.1828             | 265.1828          | 0.028        | 0.0000      |
| 2026/01/02 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 11927.7000                 | 11.9277               | 11852.7900           | 11.8528           | 0.628        | 0.0000      |
| 2026/01/02 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R210             | 04/02/2027 |             | Bond Future                 | 269.9186                   | 269.9186              | 269.8385             | 269.8385          | 0.030        | 0.0000      |
| 2026/01/02 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 3888.5700                  | 3.8886                | 3808.5200            | 3.8085            | 2.059        | 0.0000      |
| 2026/01/02 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R213             | 05/02/2026 |             | Bond Future                 | 7.5295                     | 100.9556              | 7.5551               | 100.8512          | 0.340        | 0.0000      |
| 2026/01/02 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 9085.4400                  | 9.0854                | 8981.0000            | 8.9810            | 1.150        | 0.0000      |
| 2026/01/02 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/02 | R213             | 07/05/2026 |             | Bond Future                 | 7.5435                     | 99.2173               | 7.5741               | 99.0977           | 0.405        | 0.0000      |
| 2026/01/02 | R213             | 07/05/2026 | 9.80 Call   | Bond Future                 | 8380.7700                  | 8.3808                | 8261.3900            | 8.2614            | 1.424        | 0.0000      |
| 2026/01/02 | R213             | 07/05/2026 | 9.80 Put    | Bond Future                 | 8.2000                     | 0.0082                | 8.4900               | 0.0085            | 3.537        | 0.0000      |
| 2026/01/02 | R213             | 06/08/2026 |             | Bond Future                 | 7.5557                     | 101.0255              | 7.5910               | 100.8933          | 0.468        | 0.0000      |
| 2026/01/02 | R213             | 06/08/2026 | 9.69 Call   | Bond Future                 | 7661.0100                  | 7.6610                | 7531.5700            | 7.5316            | 1.690        | 0.0000      |
| 2026/01/02 | R213             | 06/08/2026 | 9.69 Put    | Bond Future                 | 51.6400                    | 0.0516                | 54.4000              | 0.0544            | 5.345        | 0.0000      |
| 2026/01/02 | R213             | 05/11/2026 |             | Bond Future                 | 7.5861                     | 99.2390               | 7.6233               | 99.1066           | 0.489        | 0.0000      |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/01/02 | R213             | 05/11/2026 | 8.75 Call  | Bond Future                 | 4368.0800                  | 4.3681               | 4252.7900           | 4.2528            | 2.639       | 0.0000     |
| 2026/01/02 | R213             | 05/11/2026 | 8.75 Put   | Bond Future                 | 318.4500                   | 0.3185               | 335.5600            | 0.3356            | 5.373       | 0.0000     |
| 2026/01/02 | R213             | 04/02/2027 |            | Bond Future                 | 7.6318                     | 100.9592             | 7.6720              | 100.8231          | 0.527       | 0.0000     |
| 2026/01/02 | R213             | 04/02/2027 | 8.14 Call  | Bond Future                 | 2445.9300                  | 2.4459               | 2349.9500           | 2.3500            | 3.924       | 0.0000     |
| 2026/01/02 | R213             | 04/02/2027 | 8.14 Put   | Bond Future                 | 743.6300                   | 0.7436               | 783.7100            | 0.7837            | 5.390       | 0.0000     |
| 2026/01/02 | R214             | 05/02/2026 |            | Bond Future                 | 9.0158                     | 82.4171              | 9.0508              | 82.1749           | 0.388       | 0.0000     |
| 2026/01/02 | R214             | 05/02/2026 | 11.26 Call | Bond Future                 | 13641.9500                 | 13.6420              | 13399.7700          | 13.3998           | 1.775       | 0.0000     |
| 2026/01/02 | R214             | 05/02/2026 | 11.26 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0100              | 0.0000            | 50.000      | 0.0000     |
| 2026/01/02 | R214             | 07/05/2026 |            | Bond Future                 | 9.0642                     | 80.5996              | 9.1018              | 80.3422           | 0.415       | 0.0000     |
| 2026/01/02 | R214             | 07/05/2026 | 11.53 Call | Bond Future                 | 14669.8200                 | 14.6698              | 14413.2000          | 14.4132           | 1.749       | 0.0000     |
| 2026/01/02 | R214             | 07/05/2026 | 11.53 Put  | Bond Future                 | 13.7200                    | 0.0137               | 14.4400             | 0.0144            | 5.248       | 0.0000     |
| 2026/01/02 | R214             | 06/08/2026 |            | Bond Future                 | 9.1138                     | 82.0684              | 9.1538              | 81.7980           | 0.439       | 0.0000     |
| 2026/01/02 | R214             | 06/08/2026 | 11.97 Call | Bond Future                 | 16479.0000                 | 16.4790              | 16210.7500          | 16.2108           | 1.628       | 0.0000     |
| 2026/01/02 | R214             | 06/08/2026 | 11.97 Put  | Bond Future                 | 36.4000                    | 0.0364               | 38.5600             | 0.0386            | 5.934       | 0.0000     |
| 2026/01/02 | R214             | 05/11/2026 |            | Bond Future                 | 9.1718                     | 80.2045              | 9.2127              | 79.9312           | 0.446       | 0.0000     |
| 2026/01/02 | R214             | 05/11/2026 | 10.97 Call | Bond Future                 | 11198.1900                 | 11.1982              | 10943.6300          | 10.9436           | 2.273       | 0.0000     |
| 2026/01/02 | R214             | 05/11/2026 | 10.97 Put  | Bond Future                 | 344.7900                   | 0.3448               | 363.5600            | 0.3636            | 5.444       | 0.0000     |
| 2026/01/02 | R214             | 04/02/2027 |            | Bond Future                 | 9.2380                     | 81.5944              | 9.2805              | 81.3152           | 0.459       | 0.0000     |
| 2026/01/02 | R214             | 04/02/2027 | 9.90 Call  | Bond Future                 | 5643.1500                  | 5.6432               | 5436.3100           | 5.4363            | 3.665       | 0.0000     |
| 2026/01/02 | R214             | 04/02/2027 | 9.90 Put   | Bond Future                 | 1440.2300                  | 1.4402               | 1512.6100           | 1.5126            | 5.026       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.50 Put   | Bond Future                 | 199.1800                   | 0.1992               | 239.6700            | 0.2397            | 20.328      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.50 Call  | Bond Future                 | 3397.6900                  | 3.3977               | 3027.8200           | 3.0278            | 10.886      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 10.00 Put  | Bond Future                 | 17.8800                    | 0.0179               | 20.3500             | 0.0204            | 13.814      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 10.00 Call | Bond Future                 | 7388.3200                  | 7.3883               | 6980.4300           | 6.9804            | 5.521       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 10.48 Call | Bond Future                 | 11098.2600                 | 11.0983              | 10687.9800          | 10.6880           | 3.697       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 10.48 Put  | Bond Future                 | 1.9300                     | 0.0019               | 2.0100              | 0.0020            | 4.145       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 |            | Bond Future                 | 9.1405                     | 100.2544             | 9.1855              | 99.8441           | 0.493       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 11.46 Call | Bond Future                 | 17946.9300                 | 17.9469              | 17536.5600          | 17.5366           | 2.287       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 11.46 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0100              | 0.0000            | 50.000      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.65 Put   | Bond Future                 | 96.5800                    | 0.0966               | 115.0700            | 0.1151            | 19.145      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.65 Call  | Bond Future                 | 4579.4000                  | 4.5794               | 4187.5300           | 4.1875            | 8.557       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 8.90 Put   | Bond Future                 | 2465.7600                  | 2.4658               | 2797.2200           | 2.7972            | 13.443      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 8.90 Call  | Bond Future                 | 227.1600                   | 0.2272               | 148.2600            | 0.1483            | 34.733      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.40 Put   | Bond Future                 | 320.7200                   | 0.3207               | 386.5500            | 0.3866            | 20.526      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.40 Call  | Bond Future                 | 2646.8600                  | 2.6469               | 2302.3300           | 2.3023            | 13.017      | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.90 Call  | Bond Future                 | 6589.4300                  | 6.5894               | 6183.5600           | 6.1836            | 6.159       | 0.0000     |
| 2026/01/02 | R248             | 05/02/2026 | 9.90 Put   | Bond Future                 | 28.8100                    | 0.0288               | 33.3000             | 0.0333            | 15.585      | 0.0000     |
| 2026/01/02 | R248             | 07/05/2026 |            | Bond Future                 | 9.1882                     | 97.6159              | 9.2360              | 97.1851           | 0.520       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/01/02 | R248             | 07/05/2026 | 11.72 Call  | Bond Future                 | 19153.0800                 | 19.1531               | 18723.7900           | 18.7238           | 2.241        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 07/05/2026 | 11.72 Put   | Bond Future                 | 17.5200                    | 0.0175                | 19.0400              | 0.0190            | 8.676        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 06/08/2026 |             | Bond Future                 | 9.2370                     | 99.3949               | 9.2874               | 98.9460           | 0.545        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 06/08/2026 | 12.37 Call  | Bond Future                 | 22577.6700                 | 22.5777               | 22131.5700           | 22.1316           | 1.976        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 06/08/2026 | 12.37 Put   | Bond Future                 | 32.0100                    | 0.0320                | 34.7800              | 0.0348            | 8.654        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 05/11/2026 |             | Bond Future                 | 9.2931                     | 96.6923               | 9.3447               | 96.2377           | 0.555        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 05/11/2026 | 11.31 Call  | Bond Future                 | 15888.7600                 | 15.8888               | 15463.1500           | 15.4632           | 2.679        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 05/11/2026 | 11.31 Put   | Bond Future                 | 421.2500                   | 0.4213                | 450.2100             | 0.4502            | 6.875        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 04/02/2027 |             | Bond Future                 | 9.3568                     | 98.3675               | 9.4101               | 97.9038           | 0.570        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 04/02/2027 | 10.11 Call  | Bond Future                 | 8051.4100                  | 8.0514                | 7702.4300            | 7.7024            | 4.334        | 0.0000      | 0.0000 |
| 2026/01/02 | R248             | 04/02/2027 | 10.11 Put   | Bond Future                 | 1824.1300                  | 1.8241                | 1938.8900            | 1.9389            | 6.291        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/02/2026 |             | Bond Future                 | 8.8869                     | 111.1574              | 8.9219               | 110.8755          | 0.394        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/02/2026 | 102.99 Call | Bond Future                 | 98166.8900                 | 98.1669               | 97884.9900           | 97.8850           | 0.287        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/02/2026 | 102.99 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 07/05/2026 |             | Bond Future                 | 8.9412                     | 108.1742              | 8.9793               | 107.8725          | 0.426        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 07/05/2026 | 99.91 Call  | Bond Future                 | 97324.4900                 | 97.3245               | 97022.7600           | 97.0228           | 0.310        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 07/05/2026 | 99.91 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 06/08/2026 |             | Bond Future                 | 8.9967                     | 110.1454              | 9.0376               | 109.8269          | 0.455        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 97025.9300                 | 97.0259               | 96707.3800           | 96.7074           | 0.328        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/11/2026 |             | Bond Future                 | 9.0598                     | 107.0892              | 9.1018               | 106.7675          | 0.464        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 96119.1400                 | 96.1191               | 95797.4500           | 95.7975           | 0.335        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 04/02/2027 |             | Bond Future                 | 9.1319                     | 108.9436              | 9.1757               | 108.6149          | 0.480        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 6696.0500                  | 6.6961                | 6440.8100            | 6.4408            | 3.812        | 0.0000      | 0.0000 |
| 2026/01/02 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1205.0100                  | 1.2050                | 1278.4400            | 1.2784            | 6.094        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/02/2026 |             | Bond Future                 | 9.0924                     | 112.3292              | 9.1273               | 112.0184          | 0.384        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/02/2026 | 103.43 Call | Bond Future                 | 99053.9900                 | 99.0540               | 98743.1700           | 98.7432           | 0.314        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/02/2026 | 103.43 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 07/05/2026 |             | Bond Future                 | 9.1482                     | 109.2410              | 9.1860               | 108.9097          | 0.413        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 98151.9200                 | 98.1519               | 97820.6000           | 97.8206           | 0.338        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.2050                     | 111.2317              | 9.2454               | 110.8829          | 0.439        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 97814.4100                 | 97.8144               | 97465.6600           | 97.4657           | 0.357        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/11/2026 |             | Bond Future                 | 9.2686                     | 108.0684              | 9.3100               | 107.7159          | 0.447        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 96845.8300                 | 96.8458               | 96493.3100           | 96.4933           | 0.364        | 0.0000      | 0.0000 |
| 2026/01/02 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |           | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|-----------|------------------------|----------------------|-------------|---------------|
| 2026/01/02 | R4R2                | 04/02/2027 |            | Bond Future                    | 9.3404                        | 109.9396                | 9.3834    | 109.5796               | 0.461                | 0.0000      | 0.0000        |
| 2026/01/02 | R4R2                | 04/02/2027 | 10.13 Call | Bond Future                    | 7621.2300                     | 7.6212                  | 7338.5100 | 7.3385                 | 3.710                | 0.0000      | 0.0000        |
| 2026/01/02 | R4R2                | 04/02/2027 | 10.13 Put  | Bond Future                    | 1290.0300                     | 1.2900                  | 1367.3000 | 1.3673                 | 5.990                | 0.0000      | 0.0000        |
| 2026/01/02 | X038                | 31/01/2038 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | X210                | 31/03/2028 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | X213                | 28/02/2031 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/02 | X214                | 28/02/2041 |            | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |

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