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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2026 TO 14/01/2026

| 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/01/14 | 0904                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 0908                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 0957                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 0986                | 31/03/2036 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 1386                | 28/02/2031 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 1409                | 28/02/2041 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2029                | 05/02/2026 |             | Bond Future                    | 144.8499                      | 144.8499                | 144.8280               | 144.8280             | 0.015       | 0.0000        | 0.0000 |
| 2026/01/14 | 2029                | 05/02/2026 | 140.11 Call | Bond Future                    | 4739.9000                     | 4.7399                  | 4717.9800              | 4.7180               | 0.462       | 0.0000        | 0.0000 |
| 2026/01/14 | 2029                | 05/02/2026 | 140.11 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | 2029                | 07/05/2026 |             | Bond Future                    | 146.0030                      | 146.0030                | 145.9811               | 145.9811             | 0.015       | 0.0000        | 0.0000 |
| 2026/01/14 | 2029                | 07/05/2026 | 141.82 Call | Bond Future                    | 4183.0100                     | 4.1830                  | 4161.0900              | 4.1611               | 0.524       | 0.0000        | 0.0000 |
| 2026/01/14 | 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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| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/01/14 | 2029             | 06/08/2026 |             | Bond Future                 | 148.6691                   | 148.6691              | 148.6473             | 148.6473          | 0.015        | 0.0000      |
| 2026/01/14 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 4569.0800                  | 4.5691                | 4547.3400            | 4.5473            | 0.476        | 0.0000      |
| 2026/01/14 | 2029             | 06/08/2026 | 144.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/14 | 2029             | 05/11/2026 |             | Bond Future                 | 149.8062                   | 149.8062              | 149.7852             | 149.7852          | 0.014        | 0.0000      |
| 2026/01/14 | 2029             | 05/11/2026 | 147.56 Call | Bond Future                 | 2246.2000                  | 2.2462                | 2225.1800            | 2.2252            | 0.936        | 0.0000      |
| 2026/01/14 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/14 | 2029             | 04/02/2027 |             | Bond Future                 | 152.4364                   | 152.4364              | 152.4162             | 152.4162          | 0.013        | 0.0000      |
| 2026/01/14 | 2029             | 04/02/2027 | 149.72 Call | Bond Future                 | 2716.3800                  | 2.7164                | 2696.1700            | 2.6962            | 0.744        | 0.0000      |
| 2026/01/14 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/14 | 2030             | 05/02/2026 |             | Bond Future                 | 7.3387                     | 102.4609              | 7.3688               | 102.3572          | 0.411        | 0.0000      |
| 2026/01/14 | 2030             | 05/02/2026 | 9.49 Call   | Bond Future                 | 7082.0000                  | 7.0820                | 6978.3000            | 6.9783            | 1.464        | 0.0000      |
| 2026/01/14 | 2030             | 05/02/2026 | 9.49 Put    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 |             | Bond Future                 | 7.3552                     | 104.2805              | 7.3876               | 104.1752          | 0.441        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future                 | 6359.1700                  | 6.3592                | 6254.4000            | 6.2544            | 1.648        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future                 | 6.2100                     | 0.0062                | 6.7400               | 0.0067            | 8.535        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.21 Put    | Bond Future                 | 847.6400                   | 0.8476                | 912.4900             | 0.9125            | 7.651        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.21 Call   | Bond Future                 | 374.9100                   | 0.3749                | 334.4600             | 0.3345            | 10.789       | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.71 Put    | Bond Future                 | 267.4700                   | 0.2675                | 292.5700             | 0.2926            | 9.384        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.71 Call   | Bond Future                 | 1411.7200                  | 1.4117                | 1331.5200            | 1.3315            | 5.681        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.92 Call   | Bond Future                 | 1978.5000                  | 1.9785                | 1889.0100            | 1.8890            | 4.523        | 0.0000      |
| 2026/01/14 | 2030             | 07/05/2026 | 7.92 Put    | Bond Future                 | 164.4500                   | 0.1645                | 180.2600             | 0.1803            | 9.614        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future                 | 1045.0000                  | 1.0450                | 1108.0300            | 1.1080            | 6.032        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future                 | 552.4500                   | 0.5525                | 508.7200             | 0.5087            | 7.916        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future                 | 489.5500                   | 0.4896                | 522.8500             | 0.5229            | 6.802        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future                 | 1515.4800                  | 1.5155                | 1442.0200            | 1.4420            | 4.847        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future                 | 2364.6900                  | 2.3647                | 2278.3400            | 2.2783            | 3.652        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future                 | 292.3000                   | 0.2923                | 312.7100             | 0.3127            | 6.983        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 |             | Bond Future                 | 7.3712                     | 102.1501              | 7.4062               | 102.0433          | 0.476        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future                 | 5500.9800                  | 5.5010                | 5398.0200            | 5.3980            | 1.872        | 0.0000      |
| 2026/01/14 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future                 | 54.6200                    | 0.0546                | 58.4200              | 0.0584            | 6.957        | 0.0000      |
| 2026/01/14 | 2030             | 05/11/2026 |             | Bond Future                 | 7.3899                     | 103.9212              | 7.4277               | 103.8134          | 0.512        | 0.0000      |
| 2026/01/14 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future                 | 3064.9200                  | 3.0649                | 2973.9700            | 2.9740            | 2.967        | 0.0000      |
| 2026/01/14 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future                 | 259.1200                   | 0.2591                | 276.0100             | 0.2760            | 6.518        | 0.0000      |
| 2026/01/14 | 2030             | 04/02/2027 |             | Bond Future                 | 7.4217                     | 101.7142              | 7.4628               | 101.6054          | 0.554        | 0.0000      |
| 2026/01/14 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future                 | 1696.9700                  | 1.6970                | 1625.2300            | 1.6252            | 4.228        | 0.0000      |
| 2026/01/14 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future                 | 647.7500                   | 0.6478                | 684.8600             | 0.6849            | 5.729        | 0.0000      |
| 2026/01/14 | 2031             | 05/02/2026 |             | Bond Future                 | 112.7114                   | 112.7114              | 112.6432             | 112.6432          | 0.060        | 0.0000      |
| 2026/01/14 | 2031             | 05/02/2026 | 111.76 Call | Bond Future                 | 961.4500                   | 0.9615                | 895.3300             | 0.8953            | 6.877        | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/01/14 | 2031             | 05/02/2026 | 111.76 Put  | Bond Future                 | 10.0700                    | 0.0101               | 12.1100             | 0.0121            | 20.258      | 0.0000     |
| 2026/01/14 | 2031             | 07/05/2026 |             | Bond Future                 | 114.7409                   | 114.7409             | 114.6718            | 114.6718          | 0.060       | 0.0000     |
| 2026/01/14 | 2031             | 07/05/2026 | 113.84 Call | Bond Future                 | 1048.7900                  | 1.0488               | 993.8300            | 0.9938            | 5.240       | 0.0000     |
| 2026/01/14 | 2031             | 07/05/2026 | 113.84 Put  | Bond Future                 | 147.9000                   | 0.1479               | 162.0500            | 0.1621            | 9.567       | 0.0000     |
| 2026/01/14 | 2031             | 06/08/2026 |             | Bond Future                 | 114.4214                   | 114.4214             | 114.3516            | 114.3516          | 0.061       | 0.0000     |
| 2026/01/14 | 2031             | 06/08/2026 | 113.81 Call | Bond Future                 | 967.6500                   | 0.9677               | 920.9500            | 0.9210            | 4.826       | 0.0000     |
| 2026/01/14 | 2031             | 06/08/2026 | 113.81 Put  | Bond Future                 | 356.2200                   | 0.3562               | 379.3700            | 0.3794            | 6.499       | 0.0000     |
| 2026/01/14 | 2031             | 05/11/2026 |             | Bond Future                 | 116.4324                   | 116.4324             | 116.3622            | 116.3622          | 0.060       | 0.0000     |
| 2026/01/14 | 2031             | 05/11/2026 | 111.49 Call | Bond Future                 | 4943.4700                  | 4.9435               | 4873.4200           | 4.8734            | 1.417       | 0.0000     |
| 2026/01/14 | 2031             | 05/11/2026 | 111.49 Put  | Bond Future                 | 1.1100                     | 0.0011               | 1.2500              | 0.0013            | 12.613      | 0.0000     |
| 2026/01/14 | 2031             | 04/02/2027 |             | Bond Future                 | 116.0287                   | 116.0287             | 115.9583            | 115.9583          | 0.061       | 0.0000     |
| 2026/01/14 | 2031             | 04/02/2027 | 116.18 Call | Bond Future                 | 704.1200                   | 0.7041               | 670.3300            | 0.6703            | 4.799       | 0.0000     |
| 2026/01/14 | 2031             | 04/02/2027 | 116.18 Put  | Bond Future                 | 855.3800                   | 0.8554               | 892.0800            | 0.8921            | 4.290       | 0.0000     |
| 2026/01/14 | 2032             | 05/02/2026 |             | Bond Future                 | 7.7894                     | 105.2117             | 7.8338              | 104.9956          | 0.570       | 0.0000     |
| 2026/01/14 | 2032             | 05/02/2026 | 10.16 Call  | Bond Future                 | 10781.2500                 | 10.7813              | 10565.1200          | 10.5651           | 2.005       | 0.0000     |
| 2026/01/14 | 2032             | 05/02/2026 | 10.16 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | 2032             | 07/05/2026 |             | Bond Future                 | 7.8219                     | 102.9213             | 7.8687              | 102.7016          | 0.598       | 0.0000     |
| 2026/01/14 | 2032             | 07/05/2026 | 10.14 Call  | Bond Future                 | 10222.9800                 | 10.2230              | 10003.9700          | 10.0040           | 2.142       | 0.0000     |
| 2026/01/14 | 2032             | 07/05/2026 | 10.14 Put   | Bond Future                 | 5.1400                     | 0.0051               | 5.8500              | 0.0059            | 13.813      | 0.0000     |
| 2026/01/14 | 2032             | 06/08/2026 |             | Bond Future                 | 7.8550                     | 104.7756             | 7.9043              | 104.5524          | 0.628       | 0.0000     |
| 2026/01/14 | 2032             | 06/08/2026 | 10.12 Call  | Bond Future                 | 9700.3300                  | 9.7003               | 9481.5200           | 9.4815            | 2.256       | 0.0000     |
| 2026/01/14 | 2032             | 06/08/2026 | 10.12 Put   | Bond Future                 | 42.1100                    | 0.0421               | 46.5600             | 0.0466            | 10.568      | 0.0000     |
| 2026/01/14 | 2032             | 05/11/2026 |             | Bond Future                 | 7.8982                     | 102.4351             | 7.9502              | 102.2087          | 0.658       | 0.0000     |
| 2026/01/14 | 2032             | 05/11/2026 | 9.16 Call   | Bond Future                 | 5660.5600                  | 5.6606               | 5463.1300           | 5.4631            | 3.488       | 0.0000     |
| 2026/01/14 | 2032             | 05/11/2026 | 9.16 Put    | Bond Future                 | 336.0400                   | 0.3360               | 364.9900            | 0.3650            | 8.615       | 0.0000     |
| 2026/01/14 | 2032             | 04/02/2027 |             | Bond Future                 | 7.9531                     | 104.2081             | 8.0080              | 103.9787          | 0.690       | 0.0000     |
| 2026/01/14 | 2032             | 04/02/2027 | 8.48 Call   | Bond Future                 | 3074.2900                  | 3.0743               | 2914.8600           | 2.9149            | 5.186       | 0.0000     |
| 2026/01/14 | 2032             | 04/02/2027 | 8.48 Put    | Bond Future                 | 898.8200                   | 0.8988               | 968.8300            | 0.9688            | 7.789       | 0.0000     |
| 2026/01/14 | 2033             | 05/02/2026 |             | Bond Future                 | 142.2176                   | 142.2176             | 141.8764            | 141.8764          | 0.240       | 0.0000     |
| 2026/01/14 | 2033             | 05/02/2026 | 132.88 Call | Bond Future                 | 9337.6200                  | 9.3376               | 8996.3800           | 8.9964            | 3.654       | 0.0000     |
| 2026/01/14 | 2033             | 05/02/2026 | 132.88 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | 2033             | 07/05/2026 |             | Bond Future                 | 143.2212                   | 143.2212             | 142.8741            | 142.8741          | 0.242       | 0.0000     |
| 2026/01/14 | 2033             | 07/05/2026 | 135.16 Call | Bond Future                 | 8061.1500                  | 8.0612               | 7714.1000           | 7.7141            | 4.305       | 0.0000     |
| 2026/01/14 | 2033             | 07/05/2026 | 135.16 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | 2033             | 06/08/2026 |             | Bond Future                 | 145.8364                   | 145.8364             | 145.4837            | 145.4837          | 0.242       | 0.0000     |
| 2026/01/14 | 2033             | 06/08/2026 | 134.25 Call | Bond Future                 | 11586.4300                 | 11.5864              | 11233.7200          | 11.2337           | 3.044       | 0.0000     |
| 2026/01/14 | 2033             | 06/08/2026 | 134.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | 2033             | 05/11/2026 |             | Bond Future                 | 146.8209                   | 146.8209             | 146.4630            | 146.4630          | 0.244       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/01/14 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 9560.9000                     | 9.5609                  | 9202.9900  | 9.2030                 | 3.743                | 0.0000      | 0.0000        |
| 2026/01/14 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2033                | 04/02/2027 |             | Bond Future                    | 149.3989                      | 149.3989                | 149.0358   | 149.0358               | 0.243                | 0.0000      | 0.0000        |
| 2026/01/14 | 2033                | 04/02/2027 | 142.71 Call | Bond Future                    | 6688.8500                     | 6.6889                  | 6325.7700  | 6.3258                 | 5.428                | 0.0000      | 0.0000        |
| 2026/01/14 | 2033                | 04/02/2027 | 142.71 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 12.73 Call  | Bond Future                    | 23257.7700                    | 23.2578                 | 23374.6400 | 23.3746                | 0.502                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 12.73 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.40 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.40 Call  | Bond Future                    | 16509.2000                    | 16.5092                 | 16626.0700 | 16.6261                | 0.708                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.86 Call  | Bond Future                    | 18935.5400                    | 18.9355                 | 19052.4100 | 19.0524                | 0.617                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.86 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.36 Call  | Bond Future                    | 16293.3800                    | 16.2934                 | 16410.2500 | 16.4103                | 0.717                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.36 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.65 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.65 Call  | Bond Future                    | 12328.4900                    | 12.3285                 | 12445.3600 | 12.4454                | 0.948                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 12.27 Call  | Bond Future                    | 21014.6400                    | 21.0146                 | 21131.5100 | 21.1315                | 0.556                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 12.27 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.90 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.90 Call  | Bond Future                    | 13754.0500                    | 13.7541                 | 13870.9200 | 13.8709                | 0.850                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 |             | Bond Future                    | 8.6998                        | 98.8359                 | 8.6829     | 98.9528                | 0.194                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.20 Call  | Bond Future                    | 15422.2000                    | 15.4222                 | 15539.0700 | 15.5391                | 0.758                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 11.20 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 9.65 Call   | Bond Future                    | 6287.3800                     | 6.2874                  | 6403.8400  | 6.4038                 | 1.852                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 9.65 Put    | Bond Future                    | 1.1700                        | 0.0012                  | 0.7600     | 0.0008                 | 35.043               | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.10 Call  | Bond Future                    | 9074.4900                     | 9.0745                  | 9191.3400  | 9.1913                 | 1.288                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 05/02/2026 | 10.10 Put   | Bond Future                    | 0.0400                        | 0.0000                  | 0.0200     | 0.0000                 | 50.000               | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 9.00 Put    | Bond Future                    | 792.7000                      | 0.7927                  | 749.2800   | 0.7493                 | 5.477                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 9.00 Call   | Bond Future                    | 2428.9700                     | 2.4290                  | 2504.7300  | 2.5047                 | 3.119                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 9.49 Put    | Bond Future                    | 276.2800                      | 0.2763                  | 257.9000   | 0.2579                 | 6.653                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 9.49 Call   | Bond Future                    | 5091.4200                     | 5.0914                  | 5192.2200  | 5.1922                 | 1.980                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 10.06 Call  | Bond Future                    | 8425.8900                     | 8.4259                  | 8538.3300  | 8.5383                 | 1.334                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 10.06 Put   | Bond Future                    | 87.7500                       | 0.0878                  | 81.0100    | 0.0810                 | 7.681                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 |             | Bond Future                    | 8.7561                        | 100.5911                | 8.7386     | 100.7103               | 0.200                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 15514.5100                    | 15.5145                 | 15633.1500 | 15.6332                | 0.765                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 5.3200                        | 0.0053                  | 4.7800     | 0.0048                 | 10.150               | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 21043.5100                    | 21.0435                 | 21162.6800 | 21.1627                | 0.566                | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 0.0800                        | 0.0001                  | 0.0700     | 0.0001                 | 12.500               | 0.0000      | 0.0000        |
| 2026/01/14 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 16.6800                       | 0.0167                  | 15.1800    | 0.0152                 | 8.993                | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/14 | 2037             | 07/05/2026 | 10.95 Call  | Bond Future                 | 13503.8300                 | 13.5038              | 13621.5100          | 13.6215           | 0.871       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 11.30 Call  | Bond Future                 | 14868.8100                 | 14.8688              | 14987.3500          | 14.9874           | 0.797       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 11.30 Put   | Bond Future                 | 57.6200                    | 0.0576               | 54.4300             | 0.0544            | 5.536       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 10.70 Call  | Bond Future                 | 11681.4700                 | 11.6815              | 11795.7200          | 11.7957           | 0.978       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 10.70 Put   | Bond Future                 | 152.9800                   | 0.1530               | 145.5000            | 0.1455            | 4.890       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 10.02 Put   | Bond Future                 | 362.2000                   | 0.3622               | 346.0500            | 0.3461            | 4.459       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 10.02 Call  | Bond Future                 | 7953.1000                  | 7.9531               | 8058.6800           | 8.0587            | 1.328       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 |             | Bond Future                 | 8.8155                     | 98.1436              | 8.7972              | 98.2654           | 0.207       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 11.71 Call  | Bond Future                 | 16979.4500                 | 16.9795              | 17099.7500          | 17.0998           | 0.709       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 06/08/2026 | 11.71 Put   | Bond Future                 | 22.7500                    | 0.0228               | 21.3200             | 0.0213            | 6.286       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 |             | Bond Future                 | 8.8753                     | 99.8451              | 8.8562              | 99.9697           | 0.215       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.62 Call  | Bond Future                 | 10909.8400                 | 10.9098              | 11021.2200          | 11.0212           | 1.021       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.62 Put   | Bond Future                 | 362.3400                   | 0.3623               | 349.1700            | 0.3492            | 3.635       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.83 Call  | Bond Future                 | 12008.1700                 | 12.0082              | 12121.7600          | 12.1218           | 0.946       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.83 Put   | Bond Future                 | 296.3700                   | 0.2964               | 285.4100            | 0.2854            | 3.698       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.23 Call  | Bond Future                 | 8864.8800                  | 8.8649               | 8970.6900           | 8.9707            | 1.194       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 10.23 Put   | Bond Future                 | 536.9700                   | 0.5370               | 518.2300            | 0.5182            | 3.490       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 9.46 Put    | Bond Future                 | 1210.6800                  | 1.2107               | 1172.6600           | 1.1727            | 3.140       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 05/11/2026 | 9.46 Call   | Bond Future                 | 4927.3900                  | 4.9274               | 5013.9200           | 5.0139            | 1.756       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 04/02/2027 |             | Bond Future                 | 8.9440                     | 97.3168              | 8.9240              | 97.4444           | 0.223       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 04/02/2027 | 9.51 Call   | Bond Future                 | 5122.2700                  | 5.1223               | 5207.4500           | 5.2075            | 1.663       | 0.0000     | 0.0000 |
| 2026/01/14 | 2037             | 04/02/2027 | 9.51 Put    | Bond Future                 | 1595.6100                  | 1.5956               | 1553.2400           | 1.5532            | 2.655       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/02/2026 |             | Bond Future                 | 155.5441                   | 155.5441             | 155.3634            | 155.3634          | 0.116       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/02/2026 | 143.20 Call | Bond Future                 | 12344.0900                 | 12.3441              | 12163.3900          | 12.1634           | 1.464       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/02/2026 | 143.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 07/05/2026 |             | Bond Future                 | 158.3448                   | 158.3448             | 158.1613            | 158.1613          | 0.116       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 07/05/2026 | 144.53 Call | Bond Future                 | 13814.7800                 | 13.8148              | 13631.3400          | 13.6313           | 1.328       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 07/05/2026 | 144.53 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 06/08/2026 |             | Bond Future                 | 159.0441                   | 159.0441             | 158.8580            | 158.8580          | 0.117       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 06/08/2026 | 144.72 Call | Bond Future                 | 14324.0800                 | 14.3241              | 14137.9500          | 14.1380           | 1.299       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 06/08/2026 | 144.72 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/11/2026 |             | Bond Future                 | 161.8399                   | 161.8399             | 161.6516            | 161.6516          | 0.116       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/11/2026 | 146.31 Call | Bond Future                 | 15529.9200                 | 15.5299              | 15341.6300          | 15.3416           | 1.212       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 05/11/2026 | 146.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 04/02/2027 |             | Bond Future                 | 162.4594                   | 162.4594             | 162.2691            | 162.2691          | 0.117       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 04/02/2027 | 153.83 Call | Bond Future                 | 8629.3500                  | 8.6294               | 8439.1000           | 8.4391            | 2.205       | 0.0000     | 0.0000 |
| 2026/01/14 | 2038             | 04/02/2027 | 153.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | 2040             | 05/02/2026 | 10.35 Put   | Bond Future                 | 0.0900                     | 0.0001               | 0.0400              | 0.0000            | 55.556      | 0.0000     | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/01/14 | 2040                | 05/02/2026 | 10.35 Call | Bond Future                    | 9339.8700                     | 9.3399                  | 9552.0800              | 2.272                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 10.75 Call | Bond Future                    | 11991.1100                    | 11.9911                 | 12203.3700             | 1.770                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 10.75 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 11.15 Call | Bond Future                    | 14529.8000                    | 14.5298                 | 14742.0600             | 1.461                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 11.15 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 13.23 Call | Bond Future                    | 26116.9300                    | 26.1169                 | 26329.1900             | 0.813                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 13.23 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 11.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 11.82 Call | Bond Future                    | 18544.7200                    | 18.5447                 | 18756.9800             | 1.145                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 |            | Bond Future                    | 9.0664                        | 99.7236                 | 9.0392                 | 99.9359              | 0.299       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 11.49 Call | Bond Future                    | 16603.2400                    | 16.6032                 | 16815.5000             | 1.278                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 11.49 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.000                | 0.0000      | 0.0000        |        |
| 2026/01/14 | 2040                | 05/02/2026 | 9.80 Put   | Bond Future                    | 4.7300                        | 0.0047                  | 2.8800                 | 0.0029               | 39.112      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.80 Call  | Bond Future                    | 5504.2200                     | 5.5042                  | 5714.6300              | 5.7146               | 3.823       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 10.24 Call | Bond Future                    | 8590.3300                     | 8.5903                  | 8802.5000              | 8.8025               | 2.470       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 10.24 Put  | Bond Future                    | 0.1900                        | 0.0002                  | 0.1000                 | 0.0001               | 47.368      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.05 Put   | Bond Future                    | 749.4000                      | 0.7494                  | 627.9000               | 0.6279               | 16.213      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.05 Call  | Bond Future                    | 621.6500                      | 0.6217                  | 712.4100               | 0.7124               | 14.600      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.40 Call  | Bond Future                    | 2641.1400                     | 2.6411                  | 2829.7200              | 2.8297               | 7.140       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.40 Put   | Bond Future                    | 84.4900                       | 0.0845                  | 60.8100                | 0.0608               | 28.027      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.20 Put   | Bond Future                    | 316.8200                      | 0.3168                  | 249.1300               | 0.2491               | 21.365      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 05/02/2026 | 9.20 Call  | Bond Future                    | 1352.3500                     | 1.3524                  | 1496.9200              | 1.4969               | 10.690      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 |            | Bond Future                    | 9.1282                        | 101.4947                | 9.1001                 | 101.7109             | 0.308       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.67 Call | Bond Future                    | 17076.4900                    | 17.0765                 | 17291.7000             | 17.2917              | 1.260       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.67 Put  | Bond Future                    | 7.9400                        | 0.0079                  | 6.8900                 | 0.0069               | 13.224      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.22 Call | Bond Future                    | 20192.1500                    | 20.1922                 | 20408.2200             | 20.4082              | 1.070       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.22 Put  | Bond Future                    | 1.1900                        | 0.0012                  | 1.0000                 | 0.0010               | 15.966      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.72 Call | Bond Future                    | 17366.6700                    | 17.3667                 | 17582.0200             | 17.5820              | 1.240       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.72 Put  | Bond Future                    | 6.7400                        | 0.0067                  | 5.8300                 | 0.0058               | 13.501      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 10.70 Put  | Bond Future                    | 74.0200                       | 0.0740                  | 66.1200                | 0.0661               | 10.673      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 10.70 Call | Bond Future                    | 11173.1500                    | 11.1732                 | 11381.5100             | 11.3815              | 1.865       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.53 Call | Bond Future                    | 21873.6500                    | 21.8737                 | 22089.8500             | 22.0899              | 0.988       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.53 Put  | Bond Future                    | 0.3700                        | 0.0004                  | 0.3100                 | 0.0003               | 16.216      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.03 Call | Bond Future                    | 19134.9600                    | 19.1350                 | 19350.8800             | 19.3509              | 1.128       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 12.03 Put  | Bond Future                    | 2.3400                        | 0.0023                  | 2.0000                 | 0.0020               | 14.530      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.12 Put  | Bond Future                    | 35.9600                       | 0.0360                  | 31.9200                | 0.0319               | 11.235      | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 07/05/2026 | 11.12 Call | Bond Future                    | 13795.5800                    | 13.7956                 | 14007.8000             | 14.0078              | 1.538       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 06/08/2026 |            | Bond Future                    | 9.1931                        | 98.8129                 | 9.1640                 | 99.0334              | 0.317       | 0.0000        | 0.0000 |
| 2026/01/14 | 2040                | 06/08/2026 | 12.19 Call | Bond Future                    | 19403.2700                    | 19.4033                 | 19621.6800             | 19.6217              | 1.126       | 0.0000        | 0.0000 |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield |            | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/01/14 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 24.2600                       | 0.0243                  | 22.1300    | 0.0221                 | 8.780                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 |             | Bond Future                    | 9.2579                        | 100.5258                | 9.2276     | 100.7510               | 0.327                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 12585.6700                    | 12.5857                 | 12790.0500 | 12.7901                | 1.624                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 385.4300                      | 0.3854                  | 364.6400   | 0.3646                 | 5.394                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 13795.8200                    | 13.7958                 | 14003.6600 | 14.0037                | 1.507                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 318.0500                      | 0.3181                  | 300.7200   | 0.3007                 | 5.449                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 10316.1600                    | 10.3162                 | 10511.6900 | 10.5117                | 1.895                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 563.7900                      | 0.5638                  | 534.1500   | 0.5342                 | 5.257                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 1238.5400                     | 1.2385                  | 1177.9100  | 1.1779                 | 4.895                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 5923.5400                     | 5.9235                  | 6088.0800  | 6.0881                 | 2.778                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 04/02/2027 |             | Bond Future                    | 9.3309                        | 97.7588                 | 9.2995     | 97.9886                | 0.337                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 5972.2800                     | 5.9723                  | 6131.2900  | 6.1313                 | 2.662                | 0.0000      | 0.0000        |
| 2026/01/14 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 1729.9100                     | 1.7299                  | 1659.0500  | 1.6591                 | 4.096                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/02/2026 |             | Bond Future                    | 121.9190                      | 121.9190                | 121.9002   | 121.9002               | 0.015                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/02/2026 | 109.66 Call | Bond Future                    | 12258.9600                    | 12.2590                 | 12240.1700 | 12.2402                | 0.153                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/02/2026 | 109.66 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 07/05/2026 |             | Bond Future                    | 124.1143                      | 124.1143                | 124.0954   | 124.0954               | 0.015                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 12414.2702                    | 12.4143                 | 12395.4096 | 12.3954                | 0.152                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 0.0102                        | 0.0000                  | 0.0096     | 0.0000                 | 5.888                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 06/08/2026 |             | Bond Future                    | 123.5363                      | 123.5363                | 123.5176   | 123.5176               | 0.015                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 12657.3716                    | 12.6574                 | 12638.7258 | 12.6387                | 0.147                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 1.1116                        | 0.0011                  | 1.0958     | 0.0011                 | 1.417                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/11/2026 |             | Bond Future                    | 125.7073                      | 125.7073                | 125.6893   | 125.6893               | 0.014                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 12873.7595                    | 12.8738                 | 12855.7380 | 12.8557                | 0.140                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 6.5095                        | 0.0065                  | 6.4780     | 0.0065                 | 0.484                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 04/02/2027 |             | Bond Future                    | 125.0307                      | 125.0307                | 125.0134   | 125.0134               | 0.014                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 7668.8321                     | 7.6688                  | 7651.8990  | 7.6519                 | 0.221                | 0.0000      | 0.0000        |
| 2026/01/14 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 268.1221                      | 0.2681                  | 268.4690   | 0.2685                 | 0.129                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.45 Call  | Bond Future                    | 15664.3800                    | 15.6644                 | 15975.8300 | 15.9758                | 1.988                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.45 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.25 Call  | Bond Future                    | 14385.4300                    | 14.3854                 | 14696.8800 | 14.6969                | 2.165                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.25 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.50 Call  | Bond Future                    | 15979.1000                    | 15.9791                 | 16290.5500 | 16.2906                | 1.949                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.50 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000     | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.90 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0000     | 0.0000                 | (100.000)            | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.90 Call  | Bond Future                    | 12067.6700                    | 12.0677                 | 12379.1100 | 12.3791                | 2.581                | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.07 Put   | Bond Future                    | 3.8400                        | 0.0038                  | 2.0500     | 0.0021                 | 46.615               | 0.0000      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.07 Call  | Bond Future                    | 6140.4600                     | 6.1405                  | 6450.1200  | 6.4501                 | 5.043                | 0.0000      | 0.0000        |

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| Deal Date  | Contract<br>Details | Strike C/P | Product     | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/01/14 | 2044                | 05/02/2026 |             | Bond Future                    | 9.2964                        | 95.5069                 | 9.2592                 | 95.8183              | 0.400       | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.56 Call  | Bond Future                    | 16354.1700                    | 16.3542                 | 16665.6200             | 16.6656              | 1.904       | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 11.56 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.00 Put   | Bond Future                    | 6.4000                        | 0.0064                  | 3.5300                 | 0.0035               | 44.844      | 0.0000        |
| 2026/01/14 | 2044                | 05/02/2026 | 10.00 Call  | Bond Future                    | 5613.0200                     | 5.6130                  | 5921.6000              | 5.9216               | 5.498       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | Put         | Bond Future                    | 3893.1200                     | 3.8931                  | 3671.1600              | 3.6712               | 5.701       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | Call        | Bond Future                    | 1096.0800                     | 1.0961                  | 1191.2500              | 1.1913               | 8.683       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | 10.00 Call  | Bond Future                    | 5537.4600                     | 5.5375                  | 5800.5100              | 5.8005               | 4.750       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | 10.00 Put   | Bond Future                    | 467.2300                      | 0.4672                  | 413.1500               | 0.4132               | 11.575      | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 |             | Bond Future                    | 9.3582                        | 97.2030                 | 9.3198                 | 97.5201              | 0.410       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 17265.0600                    | 17.2651                 | 17580.0500             | 17.5801              | 1.824       | 0.0000        |
| 2026/01/14 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 13.8500                       | 0.0139                  | 11.7100                | 0.0117               | 15.451      | 0.0000        |
| 2026/01/14 | 2044                | 06/08/2026 |             | Bond Future                    | 9.4228                        | 94.5691                 | 9.3830                 | 94.8924              | 0.421       | 0.0000        |
| 2026/01/14 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 20270.0700                    | 20.2701                 | 20590.0700             | 20.5901              | 1.579       | 0.0000        |
| 2026/01/14 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 30.5100                       | 0.0305                  | 27.2000                | 0.0272               | 10.849      | 0.0000        |
| 2026/01/14 | 2044                | 05/11/2026 |             | Bond Future                    | 9.4867                        | 96.2085                 | 9.4457                 | 96.5381              | 0.432       | 0.0000        |
| 2026/01/14 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 13714.6800                    | 13.7147                 | 14012.7200             | 14.0127              | 2.173       | 0.0000        |
| 2026/01/14 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 479.2000                      | 0.4792                  | 447.6500               | 0.4477               | 6.584       | 0.0000        |
| 2026/01/14 | 2044                | 04/02/2027 |             | Bond Future                    | 9.5580                        | 93.4918                 | 9.5155                 | 93.8280              | 0.444       | 0.0000        |
| 2026/01/14 | 2044                | 04/02/2027 | 10.18 Call  | Bond Future                    | 6554.7100                     | 6.5547                  | 6791.6000              | 6.7916               | 3.614       | 0.0000        |
| 2026/01/14 | 2044                | 04/02/2027 | 10.18 Put   | Bond Future                    | 1831.7900                     | 1.8318                  | 1732.5000              | 1.7325               | 5.420       | 0.0000        |
| 2026/01/14 | 2046                | 05/02/2026 |             | Bond Future                    | 138.2839                      | 138.2839                | 138.2652               | 138.2652             | 0.013       | 0.0000        |
| 2026/01/14 | 2046                | 05/02/2026 | 121.65 Call | Bond Future                    | 16633.8600                    | 16.6339                 | 16615.2100             | 16.6152              | 0.112       | 0.0000        |
| 2026/01/14 | 2046                | 05/02/2026 | 121.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2046                | 07/05/2026 |             | Bond Future                    | 138.4875                      | 138.4875                | 138.4688               | 138.4688             | 0.013       | 0.0000        |
| 2026/01/14 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 13537.4500                    | 13.5375                 | 13518.7700             | 13.5188              | 0.138       | 0.0000        |
| 2026/01/14 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2046                | 06/08/2026 |             | Bond Future                    | 141.0162                      | 141.0162                | 140.9977               | 140.9977             | 0.013       | 0.0000        |
| 2026/01/14 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 18636.2100                    | 18.6362                 | 18617.7400             | 18.6177              | 0.099       | 0.0000        |
| 2026/01/14 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2046                | 05/11/2026 |             | Bond Future                    | 141.1746                      | 141.1746                | 141.1569               | 141.1569             | 0.012       | 0.0000        |
| 2026/01/14 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 15694.5700                    | 15.6946                 | 15676.9300             | 15.6769              | 0.112       | 0.0000        |
| 2026/01/14 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2046                | 04/02/2027 |             | Bond Future                    | 143.6525                      | 143.6525                | 143.6355               | 143.6355             | 0.012       | 0.0000        |
| 2026/01/14 | 2046                | 04/02/2027 | 131.09 Call | Bond Future                    | 12562.4500                    | 12.5625                 | 12545.4600             | 12.5455              | 0.135       | 0.0000        |
| 2026/01/14 | 2046                | 04/02/2027 | 131.09 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2050                | 05/02/2026 |             | Bond Future                    | 140.4235                      | 140.4235                | 139.0976               | 139.0976             | 0.944       | 0.0000        |
| 2026/01/14 | 2050                | 05/02/2026 | 122.82 Call | Bond Future                    | 17603.4800                    | 17.6035                 | 16277.6000             | 16.2776              | 7.532       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/01/14 | 2050                | 05/02/2026 | 122.82 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2050                | 07/05/2026 |             | Bond Future                    | 142.9520                      | 142.9520                | 141.6025               | 141.6025             | 0.944       | 0.0000        |
| 2026/01/14 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 18881.9900                    | 18.8820                 | 17532.5200             | 17.5325              | 7.147       | 0.0000        |
| 2026/01/14 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2050                | 06/08/2026 |             | Bond Future                    | 143.1205                      | 143.1205                | 141.7470               | 141.7470             | 0.960       | 0.0000        |
| 2026/01/14 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 19850.5300                    | 19.8505                 | 18477.0000             | 18.4770              | 6.919       | 0.0000        |
| 2026/01/14 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2050                | 05/11/2026 |             | Bond Future                    | 145.6365                      | 145.6365                | 144.2400               | 144.2400             | 0.959       | 0.0000        |
| 2026/01/14 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 21796.5100                    | 21.7965                 | 20399.9800             | 20.4000              | 6.407       | 0.0000        |
| 2026/01/14 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 2050                | 04/02/2027 |             | Bond Future                    | 145.7168                      | 145.7168                | 144.2969               | 144.2969             | 0.974       | 0.0000        |
| 2026/01/14 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 13326.7700                    | 13.3268                 | 11906.9400             | 11.9069              | 10.654      | 0.0000        |
| 2026/01/14 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | AL37                | 05/02/2026 |             | Index Future                   | 1267.4300                     | 1267.4300               | 1265.5710              | 1265.5710            | 0.147       | 0.0000        |
| 2026/01/14 | AL37                | 07/05/2026 |             | Index Future                   | 1289.9400                     | 1289.9400               | 1288.0500              | 1288.0500            | 0.147       | 0.0000        |
| 2026/01/14 | AL37                | 06/08/2026 |             | Index Future                   | 1312.9400                     | 1312.9400               | 1311.0170              | 1311.0170            | 0.146       | 0.0000        |
| 2026/01/14 | AL37                | 05/11/2026 |             | Index Future                   | 1335.9910                     | 1335.9910               | 1334.0370              | 1334.0370            | 0.146       | 0.0000        |
| 2026/01/14 | AL37                | 04/02/2027 |             | Index Future                   | 1359.1690                     | 1359.1690               | 1357.1850              | 1357.1850            | 0.146       | 0.0000        |
| 2026/01/14 | AL7T                | 05/02/2026 |             | Index Future                   | 1627.7770                     | 1627.7770               | 1628.8290              | 1628.8290            | 0.065       | 0.0000        |
| 2026/01/14 | AL7T                | 07/05/2026 |             | Index Future                   | 1656.6870                     | 1656.6870               | 1657.7590              | 1657.7590            | 0.065       | 0.0000        |
| 2026/01/14 | AL7T                | 06/08/2026 |             | Index Future                   | 1686.2260                     | 1686.2260               | 1687.3190              | 1687.3190            | 0.065       | 0.0000        |
| 2026/01/14 | AL7T                | 05/11/2026 |             | Index Future                   | 1715.8300                     | 1715.8300               | 1716.9470              | 1716.9470            | 0.065       | 0.0000        |
| 2026/01/14 | AL7T                | 04/02/2027 |             | Index Future                   | 1745.5990                     | 1745.5990               | 1746.7390              | 1746.7390            | 0.065       | 0.0000        |
| 2026/01/14 | ALBI                | 05/02/2026 |             | Index Future                   | 1372.0100                     | 1372.0100               | 1372.9130              | 1372.9130            | 0.066       | 0.0000        |
| 2026/01/14 | ALBI                | 07/05/2026 |             | Index Future                   | 1396.3780                     | 1396.3780               | 1397.2980              | 1397.2980            | 0.066       | 0.0000        |
| 2026/01/14 | ALBI                | 06/08/2026 |             | Index Future                   | 1421.2760                     | 1421.2760               | 1422.2130              | 1422.2130            | 0.066       | 0.0000        |
| 2026/01/14 | ALBI                | 05/11/2026 |             | Index Future                   | 1446.2280                     | 1446.2280               | 1447.1860              | 1447.1860            | 0.066       | 0.0000        |
| 2026/01/14 | ALBI                | 04/02/2027 |             | Index Future                   | 1471.3190                     | 1471.3190               | 1472.2970              | 1472.2970            | 0.066       | 0.0000        |
| 2026/01/14 | C002                | 31/03/2032 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | C007                | 31/01/2037 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/01/14 | C030                | 31/01/2030 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |



| Deal Date  | Contract<br>Details | Strike C/P | Product | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/01/14 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        |
| 2026/01/14 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C446                | 31/03/2046 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C818                | 21/12/2027 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | C871                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | CC42                | 31/03/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |
| 2026/01/14 | CI43                | 31/01/2043 |         | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/14 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/14 | CR33             | 31/03/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/14 | CR38             | 31/03/2038 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/14 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/14 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/01/14 | ES33             | 05/02/2026 |            | Bond Future                 | 8.8097                     | 95.9144              | 8.7972              | 95.9795           | 0.142       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 05/02/2026 | 11.49 Call | Bond Future                 | 12718.9500                 | 12.7190              | 12783.9800          | 12.7840           | 0.511       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 07/05/2026 |            | Bond Future                 | 8.8774                     | 93.8484              | 8.8643              | 93.9149           | 0.148       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 07/05/2026 | 11.69 Call | Bond Future                 | 12967.8400                 | 12.9678              | 13034.3300          | 13.0343           | 0.513       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 06/08/2026 |            | Bond Future                 | 8.9477                     | 95.5619              | 8.9338              | 95.6299           | 0.154       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 06/08/2026 | 12.02 Call | Bond Future                 | 13693.2500                 | 13.6933              | 13761.2900          | 13.7613           | 0.497       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 06/08/2026 | 12.02 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 05/11/2026 |            | Bond Future                 | 9.0312                     | 93.4496              | 9.0166              | 93.5196           | 0.162       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 05/11/2026 | 10.83 Call | Bond Future                 | 8121.2100                  | 8.1212               | 8191.2300           | 8.1912            | 0.862       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 05/11/2026 | 10.83 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 04/02/2027 |            | Bond Future                 | 9.1302                     | 95.0881              | 9.1147              | 95.1601           | 0.170       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 04/02/2027 | 9.70 Call  | Bond Future                 | 2591.5100                  | 2.5915               | 2663.4900           | 2.6635            | 2.778       | 0.0000     | 0.0000 |
| 2026/01/14 | ES33             | 04/02/2027 | 9.70 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/02/2026 |            | Bond Future                 | 9.5033                     | 94.2863              | 9.4759              | 94.4972           | 0.288       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/02/2026 | 11.85 Call | Bond Future                 | 15686.5600                 | 15.6866              | 15897.5200          | 15.8975           | 1.345       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/02/2026 | 11.85 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 07/05/2026 |            | Bond Future                 | 9.5703                     | 91.7197              | 9.5420              | 91.9347           | 0.296       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 07/05/2026 | 12.20 Call | Bond Future                 | 17078.3200                 | 17.0783              | 17293.3200          | 17.2933           | 1.259       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 07/05/2026 | 12.20 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 06/08/2026 |            | Bond Future                 | 9.6379                     | 93.3941              | 9.6085              | 93.6134           | 0.304       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 06/08/2026 | 12.65 Call | Bond Future                 | 18919.7400                 | 18.9197              | 19139.0600          | 19.1391           | 1.159       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 06/08/2026 | 12.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/11/2026 |            | Bond Future                 | 9.7115                     | 90.7717              | 9.6811              | 90.9956           | 0.313       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/11/2026 | 11.66 Call | Bond Future                 | 12806.8900                 | 12.8069              | 13030.7900          | 13.0308           | 1.748       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 05/11/2026 | 11.66 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 04/02/2027 |            | Bond Future                 | 9.7922                     | 92.3618              | 9.7607              | 92.5904           | 0.322       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 04/02/2027 | 10.29 Call | Bond Future                 | 3501.8600                  | 3.5019               | 3730.4900           | 3.7305            | 6.529       | 0.0000     | 0.0000 |
| 2026/01/14 | ES42             | 04/02/2027 | 10.29 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/01/14 | GOVI             | 05/02/2026 |                | GOVI                        | 1346.6620                  | 1346.6620             | 1347.5510            | 0.066             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 1966620.0000               | 196.6620              | 1975510.0000         | 0.452             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 07/05/2026 |                | GOVI                        | 1370.5800                  | 1370.5800             | 1371.4860            | 0.066             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 07/05/2026 | 1,177. Call 00 | GOVI                        | 1935800.0000               | 193.5800              | 1944860.0000         | 0.468             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 07/05/2026 | 1,177. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 06/08/2026 |                | GOVI                        | 1395.0170                  | 1395.0170             | 1395.9410            | 0.066             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 06/08/2026 | 1,189. Call 00 | GOVI                        | 2060170.0000               | 206.0170              | 2069410.0000         | 0.449             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 06/08/2026 | 1,189. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 05/11/2026 |                | GOVI                        | 1419.5090                  | 1419.5090             | 1420.4520            | 0.066             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 05/11/2026 | 1,277. Call 00 | GOVI                        | 1425090.0000               | 142.5090              | 1434520.0000         | 0.662             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 05/11/2026 | 1,277. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 04/02/2027 |                | GOVI                        | 1444.1360                  | 1444.1360             | 1445.1000            | 0.067             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 04/02/2027 | 1,369. Call 00 | GOVI                        | 751360.0000                | 75.1360               | 761000.0000          | 1.283             | 0.0000       | 0.0000      |
| 2026/01/14 | GOVI             | 04/02/2027 | 1,369. Put 00  | GOVI                        | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000              | 110.0000             | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/02/2026 |                | Bond Future                 | 127.8111                   | 127.8111              | 127.7913             | 0.015             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/02/2026 | 111.65 Call    | Bond Future                 | 16161.0600                 | 16.1611               | 16141.2900           | 0.122             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/02/2026 | 111.65 Put     | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 07/05/2026 |                | Bond Future                 | 130.1125                   | 130.1125              | 130.0927             | 0.015             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 07/05/2026 | 113.73 Call    | Bond Future                 | 16382.7209                 | 16.3827               | 16362.8612           | 0.121             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 07/05/2026 | 113.73 Put     | Bond Future                 | 0.1909                     | 0.0002                | 0.1812               | 5.081             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 06/08/2026 |                | Bond Future                 | 129.6441                   | 129.6441              | 129.6242             | 0.015             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 06/08/2026 | 112.95 Call    | Bond Future                 | 16702.1829                 | 16.7022               | 16682.1820           | 0.120             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 06/08/2026 | 112.95 Put     | Bond Future                 | 8.0529                     | 0.0081                | 7.9420               | 1.377             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/11/2026 |                | Bond Future                 | 131.9226                   | 131.9226              | 131.9035             | 0.014             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/11/2026 | 114.95 Call    | Bond Future                 | 17007.0989                 | 17.0071               | 16987.8270           | 0.113             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 05/11/2026 | 114.95 Put     | Bond Future                 | 34.5489                    | 0.0345                | 34.3470              | 0.584             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 04/02/2027 |                | Bond Future                 | 131.3551                   | 131.3551              | 131.3368             | 0.014             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 04/02/2027 | 118.90 Call    | Bond Future                 | 12796.4785                 | 12.7965               | 12777.8048           | 0.146             | 0.0000       | 0.0000      |
| 2026/01/14 | I258             | 04/02/2027 | 118.90 Put     | Bond Future                 | 341.3985                   | 0.3414                | 341.0448             | 0.104             | 0.0000       | 0.0000      |
| 2026/01/14 | IGOV             | 05/02/2026 |                | Index Future                | 429.8570                   | 429.8570              | 428.9860             | 0.203             | 0.0000       | 0.0000      |
| 2026/01/14 | IGOV             | 07/05/2026 |                | Index Future                | 437.5980                   | 437.5980              | 436.7110             | 0.203             | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/01/14 | IGOV             | 06/08/2026 |            | Index Future                | 445.5050                   | 445.5050             | 444.6030            | 444.6030          | 0.202       | 0.0000     |
| 2026/01/14 | IGOV             | 05/11/2026 |            | Index Future                | 453.4290                   | 453.4290             | 452.5120            | 452.5120          | 0.202       | 0.0000     |
| 2026/01/14 | IGOV             | 04/02/2027 |            | Index Future                | 461.3960                   | 461.3960             | 460.4640            | 460.4640          | 0.202       | 0.0000     |
| 2026/01/14 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     |
| 2026/01/14 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     |
| 2026/01/14 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     |
| 2026/01/14 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     |
| 2026/01/14 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000              | 91.6000           | 0.000       | 0.0000     |
| 2026/01/14 | R033             | 05/02/2026 |            | Bond Future                 | 7.9306                     | 114.7473             | 7.9697              | 114.5225          | 0.494       | 0.0000     |
| 2026/01/14 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 13537.5400                 | 13.5375              | 13312.7300          | 13.3127           | 1.661       | 0.0000     |
| 2026/01/14 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | R033             | 07/05/2026 |            | Bond Future                 | 7.9676                     | 111.7431             | 8.0087              | 111.5146          | 0.516       | 0.0000     |
| 2026/01/14 | R033             | 07/05/2026 | 10.38 Call | Bond Future                 | 12506.3600                 | 12.5064              | 12281.2800          | 12.2813           | 1.800       | 0.0000     |
| 2026/01/14 | R033             | 07/05/2026 | 10.38 Put  | Bond Future                 | 51.4800                    | 0.0515               | 54.9000             | 0.0549            | 6.643       | 0.0000     |
| 2026/01/14 | R033             | 06/08/2026 |            | Bond Future                 | 8.0052                     | 113.7563             | 8.0483              | 113.5241          | 0.539       | 0.0000     |
| 2026/01/14 | R033             | 06/08/2026 | 10.25 Call | Bond Future                 | 11625.8100                 | 11.6258              | 11409.3400          | 11.4093           | 1.862       | 0.0000     |
| 2026/01/14 | R033             | 06/08/2026 | 10.25 Put  | Bond Future                 | 323.7600                   | 0.3238               | 339.4800            | 0.3395            | 4.855       | 0.0000     |
| 2026/01/14 | R033             | 05/11/2026 |            | Bond Future                 | 8.0522                     | 110.6894             | 8.0974              | 110.4540          | 0.561       | 0.0000     |
| 2026/01/14 | R033             | 05/11/2026 | 9.33 Call  | Bond Future                 | 7363.5500                  | 7.3636               | 7172.2700           | 7.1723            | 2.598       | 0.0000     |
| 2026/01/14 | R033             | 05/11/2026 | 9.33 Put   | Bond Future                 | 951.0400                   | 0.9510               | 995.1200            | 0.9951            | 4.635       | 0.0000     |
| 2026/01/14 | R033             | 04/02/2027 |            | Bond Future                 | 8.1099                     | 112.6048             | 8.1574              | 112.3663          | 0.586       | 0.0000     |
| 2026/01/14 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 4788.8900                  | 4.7889               | 4633.1200           | 4.6331            | 3.253       | 0.0000     |
| 2026/01/14 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 2115.0000                  | 2.1150               | 2197.7700           | 2.1978            | 3.913       | 0.0000     |
| 2026/01/14 | R035             | 05/02/2026 | 11.00 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/01/14 | R035             | 05/02/2026 | 11.00 Call | Bond Future                 | 15577.4800                 | 15.5775              | 15652.8500          | 15.6529           | 0.484       | 0.0000     |
| 2026/01/14 | R035             | 05/02/2026 | 11.17 Call | Bond Future                 | 16452.4500                 | 16.4525              | 16527.8200          | 16.5278           | 0.458       | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2026/01/14 | R035             | 05/02/2026 | 11.17 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.67 Call | Bond Future           |                     | 13845.2500                 | 13.8453         | 13920.6200    | 13.9206              | 0.544             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.67 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.17 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.17 Call | Bond Future           |                     | 11133.2500                 | 11.1333         | 11208.6200    | 11.2086              | 0.677             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.44 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.44 Call | Bond Future           |                     | 12611.0300                 | 12.6110         | 12686.4000    | 12.6864              | 0.598             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.94 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.94 Call | Bond Future           |                     | 15265.8600                 | 15.2659         | 15341.2300    | 15.3412              | 0.494             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 12.44 Call | Bond Future           |                     | 22633.9700                 | 22.6340         | 22709.3400    | 22.7093              | 0.333             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 12.44 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 |            | Bond Future           |                     | 8.3035                     | 107.5749        | 8.2917        | 107.6503             | 0.141             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.79 Call | Bond Future           |                     | 14480.3600                 | 14.4804         | 14555.7300    | 14.5557              | 0.520             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 10.79 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.45 Call  | Bond Future           |                     | 1163.4300                  | 1.1634          | 1210.0600     | 1.2101               | 4.008             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.45 Put   | Bond Future           |                     | 227.8600                   | 0.2279          | 199.1200      | 0.1991               | 12.613            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.64 Call  | Bond Future           |                     | 8138.8100                  | 8.1388          | 8214.1700     | 8.2142               | 0.926             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.64 Put   | Bond Future           |                     | 0.0200                     | 0.0000          | 0.0100        | 0.0000               | 50.000            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.14 Call  | Bond Future           |                     | 5196.9000                  | 5.1969          | 5271.8600     | 5.2719               | 1.442             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.14 Put   | Bond Future           |                     | 1.2900                     | 0.0013          | 0.8800        | 0.0009               | 31.783            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.64 Put   | Bond Future           |                     | 61.0900                    | 0.0611          | 50.1100       | 0.0501               | 17.973            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.64 Call  | Bond Future           |                     | 2193.3700                  | 2.1934          | 2257.7600     | 2.2578               | 2.936             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.25 Call  | Bond Future           |                     | 5853.7700                  | 5.8538          | 5928.9600     | 5.9290               | 1.284             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 9.25 Put   | Bond Future           |                     | 0.5400                     | 0.0005          | 0.3600        | 0.0004               | 33.333            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.85 Put   | Bond Future           |                     | 12.5800                    | 0.0126          | 9.5700        | 0.0096               | 23.927            | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 05/02/2026 | 8.85 Call  | Bond Future           |                     | 3446.4400                  | 3.4464          | 3518.8000     | 3.5188               | 2.100             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 8.29 Put   | Bond Future           |                     | 1435.6700                  | 1.4357          | 1389.0100     | 1.3890               | 3.250             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 8.29 Call  | Bond Future           |                     | 1076.7900                  | 1.0768          | 1107.1400     | 1.1071               | 2.819             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 8.79 Put   | Bond Future           |                     | 477.8300                   | 0.4778          | 456.2800      | 0.4563               | 4.510             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 8.79 Call  | Bond Future           |                     | 3211.1500                  | 3.2112          | 3266.6100     | 3.2666               | 1.727             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.20 Call  | Bond Future           |                     | 5377.0700                  | 5.3771          | 5443.5300     | 5.4435               | 1.236             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.20 Put   | Bond Future           |                     | 197.2000                   | 0.1972          | 186.6500      | 0.1867               | 5.350             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 |            | Bond Future           |                     | 8.3470                     | 104.9845        | 8.3348        | 105.0615             | 0.147             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.86 Call | Bond Future           |                     | 14328.3300                 | 14.3283         | 14404.9800    | 14.4050              | 0.535             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.86 Put  | Bond Future           |                     | 4.0900                     | 0.0041          | 3.7300        | 0.0037               | 8.802             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.66 Call | Bond Future           |                     | 13292.0700                 | 13.2921         | 13368.4100    | 13.3684              | 0.574             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.66 Put  | Bond Future           |                     | 8.3200                     | 0.0083          | 7.6500        | 0.0077               | 8.053             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.16 Call | Bond Future           |                     | 10638.3000                 | 10.6383         | 10713.4100    | 10.7134              | 0.706             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.16 Put  | Bond Future           |                     | 27.1200                    | 0.0271          | 25.2200       | 0.0252               | 7.006             | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|------------|----------------------|-------------------|--------------|-------------|
| 2026/01/14 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 75.1000                    | 0.0751                | 70.4500    | 0.0705               | 6.192             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 7908.1400                  | 7.9081                | 7980.5000  | 7.9805               | 0.915             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 13552.3700                 | 13.5524               | 13628.8000 | 13.6288              | 0.564             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 6.9900                     | 0.0070                | 6.4100     | 0.0064               | 8.298             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 10907.7200                 | 10.9077               | 10982.9800 | 10.9830              | 0.690             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 24.6100                    | 0.0246                | 22.8600    | 0.0229               | 7.111             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 67.5900                    | 0.0676                | 63.3400    | 0.0633               | 6.288             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 8183.3300                  | 8.1833                | 8256.0900  | 8.2561               | 0.889             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 13187.7300                 | 13.1877               | 13264.0300 | 13.2640              | 0.579             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 8.9100                     | 0.0089                | 8.2000     | 0.0082               | 7.969             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 10530.3200                 | 10.5303               | 10605.3500 | 10.6054              | 0.713             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 28.2100                    | 0.0282                | 26.2300    | 0.0262               | 7.019             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 78.3600                    | 0.0784                | 73.5400    | 0.0735               | 6.151             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 7798.0100                  | 7.7980                | 7870.2000  | 7.8702               | 0.926             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 10.22 Call | Bond Future                 | 10587.7900                 | 10.5878               | 10661.4200 | 10.6614              | 0.695             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 10.22 Put  | Bond Future                 | 131.7600                   | 0.1318                | 126.5800   | 0.1266               | 3.931             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.72 Call  | Bond Future                 | 7998.2100                  | 7.9982                | 8067.6800  | 8.0677               | 0.869             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.72 Put   | Bond Future                 | 259.0700                   | 0.2591                | 249.7300   | 0.2497               | 3.605             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.22 Put   | Bond Future                 | 522.5300                   | 0.5225                | 505.6600   | 0.5057               | 3.229             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.22 Call  | Bond Future                 | 5439.4700                  | 5.4395                | 5501.4100  | 5.5014               | 1.139             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 10.13 Call | Bond Future                 | 10122.7700                 | 10.1228               | 10195.8300 | 10.1958              | 0.722             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 10.13 Put  | Bond Future                 | 148.2100                   | 0.1482                | 142.4600   | 0.1425               | 3.880             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.63 Call  | Bond Future                 | 7533.1600                  | 7.5332                | 7601.5700  | 7.6016               | 0.908             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.63 Put   | Bond Future                 | 294.1100                   | 0.2941                | 283.7100   | 0.2837               | 3.536             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.13 Put   | Bond Future                 | 594.0800                   | 0.5941                | 575.3200   | 0.5753               | 3.158             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.13 Call  | Bond Future                 | 4991.5000                  | 4.9915                | 5051.5500  | 5.0516               | 1.203             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 |            | Bond Future                 | 8.3921                     | 106.8762              | 8.3793     | 106.9550             | 0.153             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 14820.9800                 | 14.8210               | 14898.5100 | 14.8985              | 0.523             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 25.5900                    | 0.0256                | 24.3100    | 0.0243               | 5.002             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 8.29 Put   | Bond Future                 | 2038.0000                  | 2.0380                | 1990.7700  | 1.9908               | 2.317             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 8.29 Call  | Bond Future                 | 1409.6800                  | 1.4097                | 1441.2600  | 1.4413               | 2.240             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 8.79 Put   | Bond Future                 | 970.3400                   | 0.9703                | 942.5600   | 0.9426               | 2.863             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 8.79 Call  | Bond Future                 | 3372.4800                  | 3.3725                | 3423.5100  | 3.4235               | 1.513             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.39 Call  | Bond Future                 | 6300.3900                  | 6.3004                | 6365.3600  | 6.3654               | 1.031             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.39 Put   | Bond Future                 | 411.8000                   | 0.4118                | 397.9600   | 0.3980               | 3.361             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.71 Call  | Bond Future                 | 7946.5100                  | 7.9465                | 8015.8700  | 8.0159               | 0.873             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.71 Put   | Bond Future                 | 262.7700                   | 0.2628                | 253.3200   | 0.2533               | 3.596             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.21 Call  | Bond Future                 | 5389.4400                  | 5.3894                | 5451.1700  | 5.4512               | 1.145             | 0.0000       | 0.0000      |
| 2026/01/14 | R035             | 06/08/2026 | 9.21 Put   | Bond Future                 | 530.0400                   | 0.5300                | 512.9600   | 0.5130               | 3.222             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/01/14 | R035             | 06/08/2026 | 8.71 Put   | Bond Future                 | 1091.2500                  | 1.0913               | 1060.8400           | 1.0608            | 2.787       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 06/08/2026 | 8.71 Call  | Bond Future                 | 3016.3000                  | 3.0163               | 3064.7000           | 3.0647            | 1.605       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 9.80 Call  | Bond Future                 | 8129.3500                  | 8.1294               | 8198.1700           | 8.1982            | 0.847       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 9.80 Put   | Bond Future                 | 439.7900                   | 0.4398               | 427.6000            | 0.4276            | 2.772       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 9.30 Call  | Bond Future                 | 5716.2200                  | 5.7162               | 5777.4500           | 5.7775            | 1.071       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 9.30 Put   | Bond Future                 | 780.4000                   | 0.7804               | 760.6200            | 0.7606            | 2.535       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 8.80 Put   | Bond Future                 | 1397.5200                  | 1.3975               | 1365.9200           | 1.3659            | 2.261       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 8.80 Call  | Bond Future                 | 3475.0200                  | 3.4750               | 3524.4300           | 3.5244            | 1.422       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 |            | Bond Future                 | 8.4480                     | 104.2308             | 8.4344              | 104.3119          | 0.160       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 10.03 Call | Bond Future                 | 9261.6700                  | 9.2617               | 9332.9300           | 9.3329            | 0.769       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 05/11/2026 | 10.03 Put  | Bond Future                 | 339.3200                   | 0.3393               | 329.5700            | 0.3296            | 2.873       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 04/02/2027 |            | Bond Future                 | 8.5142                     | 106.0355             | 8.4999              | 106.1187          | 0.168       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 4246.8800                  | 4.2469               | 4301.1900           | 4.3012            | 1.279       | 0.0000     | 0.0000 |
| 2026/01/14 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 1356.2800                  | 1.3563               | 1327.3600           | 1.3274            | 2.132       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/02/2026 |            | Bond Future                 | 8.8415                     | 118.9002             | 8.8244              | 119.0393          | 0.194       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 18614.9200                 | 18.6149              | 18754.0300          | 18.7540           | 0.747       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 07/05/2026 |            | Bond Future                 | 8.9008                     | 115.5287             | 8.8830              | 115.6704          | 0.200       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 17686.7000                 | 17.6867              | 17827.7100          | 17.8277           | 0.797       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 7.2600                     | 0.0073               | 6.5200              | 0.0065            | 10.193      | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 06/08/2026 |            | Bond Future                 | 8.9615                     | 117.6100             | 8.9430              | 117.7548          | 0.207       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 19286.6700                 | 19.2867              | 19429.4700          | 19.4295           | 0.740       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 33.6200                    | 0.0336               | 31.5400             | 0.0315            | 6.187       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/11/2026 |            | Bond Future                 | 9.0292                     | 114.1688             | 9.0098              | 114.3171          | 0.215       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 12338.7600                 | 12.3388              | 12472.3200          | 12.4723           | 1.082       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 375.8900                   | 0.3759               | 361.1900            | 0.3612            | 3.911       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 04/02/2027 |            | Bond Future                 | 9.1055                     | 116.1442             | 9.0852              | 116.2959          | 0.222       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 5640.8200                  | 5.6408               | 5739.1200           | 5.7391            | 1.743       | 0.0000     | 0.0000 |
| 2026/01/14 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 2021.9700                  | 2.0220               | 1968.5400           | 1.9685            | 2.642       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 05/02/2026 |            | Bond Future                 | 9.0686                     | 129.8714             | 9.0518              | 130.0761          | 0.185       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 24537.6600                 | 24.5377              | 24742.3700          | 24.7424           | 0.834       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 07/05/2026 |            | Bond Future                 | 9.1169                     | 126.3177             | 9.0997              | 126.5263          | 0.189       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 25555.0000                 | 25.5550              | 25762.4200          | 25.7624           | 0.812       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 12.4900                    | 0.0125               | 11.2600             | 0.0113            | 9.848       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 06/08/2026 |            | Bond Future                 | 9.1659                     | 128.5935             | 9.1481              | 128.8063          | 0.194       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 29517.0600                 | 29.5171              | 29727.7100          | 29.7277           | 0.714       | 0.0000     | 0.0000 |
| 2026/01/14 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 34.8500                    | 0.0349               | 32.6600             | 0.0327            | 6.284       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/01/14 | R053             | 05/11/2026 |             | Bond Future                 | 9.2190                     | 124.9648              | 9.2006               | 125.1823          | 0.200        | 0.0000      | 0.0000 |
| 2026/01/14 | R053             | 05/11/2026 | 11.21 Call  | Bond Future                 | 20767.5100                 | 20.7675               | 20964.8500           | 20.9649           | 0.950        | 0.0000      | 0.0000 |
| 2026/01/14 | R053             | 05/11/2026 | 11.21 Put   | Bond Future                 | 578.4300                   | 0.5784                | 558.3000             | 0.5583            | 3.480        | 0.0000      | 0.0000 |
| 2026/01/14 | R053             | 04/02/2027 |             | Bond Future                 | 9.2776                     | 127.1271              | 9.2585               | 127.3495          | 0.205        | 0.0000      | 0.0000 |
| 2026/01/14 | R053             | 04/02/2027 | 9.99 Call   | Bond Future                 | 10181.4200                 | 10.1814               | 10340.4100           | 10.3404           | 1.562        | 0.0000      | 0.0000 |
| 2026/01/14 | R053             | 04/02/2027 | 9.99 Put    | Bond Future                 | 2327.5700                  | 2.3276                | 2264.1800            | 2.2642            | 2.723        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/02/2026 |             | Bond Future                 | 8.4300                     | 103.1324              | 8.4300               | 103.1324          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 39.5600                    | 0.0396                | 38.6900              | 0.0387            | 2.199        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 39.5600                    | 0.0396                | 38.6900              | 0.0387            | 2.199        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 07/05/2026 |             | Bond Future                 | 8.6900                     | 105.1300              | 8.6900               | 105.1300          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 07/05/2026 | 8.69 Call   | Bond Future                 | 88.1300                    | 0.0881                | 87.7400              | 0.0877            | 0.443        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 07/05/2026 | 8.69 Put    | Bond Future                 | 88.1300                    | 0.0881                | 87.7400              | 0.0877            | 0.443        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 06/08/2026 |             | Bond Future                 | 8.5700                     | 102.1093              | 8.5700               | 102.1093          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 06/08/2026 | 8.57 Call   | Bond Future                 | 80.6000                    | 0.0806                | 80.4000              | 0.0804            | 0.248        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 06/08/2026 | 8.57 Put    | Bond Future                 | 80.6000                    | 0.0806                | 80.4000              | 0.0804            | 0.248        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/11/2026 |             | Bond Future                 | 8.1200                     | 104.2987              | 8.1200               | 104.2987          | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/11/2026 | 8.12 Call   | Bond Future                 | 47.9600                    | 0.0480                | 47.8800              | 0.0479            | 0.167        | 0.0000      | 0.0000 |
| 2026/01/14 | R186             | 05/11/2026 | 8.12 Put    | Bond Future                 | 47.9600                    | 0.0480                | 47.8800              | 0.0479            | 0.167        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/02/2026 |             | Bond Future                 | 291.8670                   | 291.8670              | 292.2213             | 292.2213          | 0.121        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 14046.9500                 | 14.0470               | 14401.2900           | 14.4013           | 2.523        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 07/05/2026 |             | Bond Future                 | 297.1223                   | 297.1223              | 297.4839             | 297.4839          | 0.122        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 07/05/2026 | 277.55 Call | Bond Future                 | 19572.3000                 | 19.5723               | 19933.8900           | 19.9339           | 1.847        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 07/05/2026 | 277.55 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 06/08/2026 |             | Bond Future                 | 297.1494                   | 297.1494              | 297.5186             | 297.5186          | 0.124        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 06/08/2026 | 278.86 Call | Bond Future                 | 18289.4300                 | 18.2894               | 18658.6300           | 18.6586           | 2.019        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 06/08/2026 | 278.86 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/11/2026 |             | Bond Future                 | 302.3731                   | 302.3731              | 302.7512             | 302.7512          | 0.125        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/11/2026 | 280.46 Call | Bond Future                 | 21913.1300                 | 21.9131               | 22291.1500           | 22.2912           | 1.725        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 05/11/2026 | 280.46 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 04/02/2027 |             | Bond Future                 | 302.2039                   | 302.2039              | 302.5911             | 302.5911          | 0.128        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 04/02/2027 | 294.73 Call | Bond Future                 | 7473.9300                  | 7.4739                | 7861.1400            | 7.8611            | 5.181        | 0.0000      | 0.0000 |
| 2026/01/14 | R202             | 04/02/2027 | 294.73 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/02/2026 |             | Bond Future                 | 8.5031                     | 87.1678               | 8.4914               | 87.2383           | 0.137        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 13155.9800                 | 13.1560               | 13226.4600           | 13.2265           | 0.536        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 07/05/2026 |             | Bond Future                 | 8.5496                     | 85.5653               | 8.5375               | 85.6372           | 0.142        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/01/14 | R209             | 07/05/2026 | 11.07 Call  | Bond Future                 | 13399.8000                 | 13.3998               | 13471.3200           | 13.4713           | 0.534        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 07/05/2026 | 11.07 Put   | Bond Future                 | 4.3800                     | 0.0044                | 4.0000               | 0.0040            | 8.676        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 06/08/2026 |             | Bond Future                 | 8.5973                     | 87.1069               | 8.5847               | 87.1804           | 0.147        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 06/08/2026 | 11.39 Call  | Bond Future                 | 14461.5800                 | 14.4616               | 14534.0800           | 14.5341           | 0.501        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 06/08/2026 | 11.39 Put   | Bond Future                 | 21.2100                    | 0.0212                | 20.1600              | 0.0202            | 4.950        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/11/2026 |             | Bond Future                 | 8.6516                     | 85.4679               | 8.6384               | 85.5434           | 0.153        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/11/2026 | 10.32 Call  | Bond Future                 | 9193.3400                  | 9.1933                | 9260.1000            | 9.2601            | 0.726        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 05/11/2026 | 10.32 Put   | Bond Future                 | 312.4700                   | 0.3125                | 303.7800             | 0.3038            | 2.781        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 04/02/2027 |             | Bond Future                 | 8.7139                     | 86.9476               | 8.7001               | 87.0250           | 0.159        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 04/02/2027 | 9.28 Call   | Bond Future                 | 4443.0700                  | 4.4431                | 4494.0800            | 4.4941            | 1.148        | 0.0000      | 0.0000 |
| 2026/01/14 | R209             | 04/02/2027 | 9.28 Put    | Bond Future                 | 1350.5300                  | 1.3505                | 1324.0900            | 1.3241            | 1.958        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/02/2026 |             | Bond Future                 | 258.0971                   | 258.0971              | 258.0604             | 258.0604          | 0.014        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 4997.0900                  | 4.9971                | 4960.4400            | 4.9604            | 0.733        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 07/05/2026 |             | Bond Future                 | 259.2785                   | 259.2785              | 259.2418             | 259.2418          | 0.014        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 07/05/2026 | 255.40 Call | Bond Future                 | 3878.4700                  | 3.8785                | 3841.8200            | 3.8418            | 0.945        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 07/05/2026 | 255.40 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 06/08/2026 |             | Bond Future                 | 264.0129                   | 264.0129              | 263.9767             | 263.9767          | 0.014        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 06/08/2026 | 259.84 Call | Bond Future                 | 4172.8600                  | 4.1729                | 4136.6500            | 4.1367            | 0.868        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 06/08/2026 | 259.84 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/11/2026 |             | Bond Future                 | 265.1366                   | 265.1366              | 265.1018             | 265.1018          | 0.013        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/11/2026 | 253.33 Call | Bond Future                 | 11806.6400                 | 11.8066               | 11771.7500           | 11.7718           | 0.296        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 05/11/2026 | 253.33 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 04/02/2027 |             | Bond Future                 | 269.7909                   | 269.7909              | 269.7575             | 269.7575          | 0.012        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 04/02/2027 | 266.03 Call | Bond Future                 | 3760.8900                  | 3.7609                | 3727.4900            | 3.7275            | 0.888        | 0.0000      | 0.0000 |
| 2026/01/14 | R210             | 04/02/2027 | 266.03 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/02/2026 |             | Bond Future                 | 7.5679                     | 100.7990              | 7.5974               | 100.6790          | 0.389        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 8928.7800                  | 8.9288                | 8808.8400            | 8.8088            | 1.343        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 07/05/2026 |             | Bond Future                 | 7.5890                     | 99.0392               | 7.6202               | 98.9174           | 0.411        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 07/05/2026 | 9.80 Call   | Bond Future                 | 8200.4600                  | 8.2005                | 8079.0600            | 8.0791            | 1.480        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 07/05/2026 | 9.80 Put    | Bond Future                 | 6.0100                     | 0.0060                | 6.4700               | 0.0065            | 7.654        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 06/08/2026 |             | Bond Future                 | 7.6096                     | 100.8237              | 7.6428               | 100.7001          | 0.436        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 06/08/2026 | 9.69 Call   | Bond Future                 | 7456.4800                  | 7.4565                | 7335.9300            | 7.3359            | 1.617        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 06/08/2026 | 9.69 Put    | Bond Future                 | 48.8800                    | 0.0489                | 52.0000              | 0.0520            | 6.383        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/11/2026 |             | Bond Future                 | 7.6464                     | 99.0242               | 7.6815               | 98.8991           | 0.460        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/11/2026 | 8.75 Call   | Bond Future                 | 4165.8100                  | 4.1658                | 4059.1600            | 4.0592            | 2.560        | 0.0000      | 0.0000 |
| 2026/01/14 | R213             | 05/11/2026 | 8.75 Put    | Bond Future                 | 330.9600                   | 0.3310                | 349.3900             | 0.3494            | 5.569        | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2026/01/14 | R213                | 04/02/2027 |            | Bond Future                    | 7.6969                        | 100.7392                 | 7.7344                  | 100.6128             | 0.487        | 0.0000         |
| 2026/01/14 | R213                | 04/02/2027 | 8.14 Call  | Bond Future                    | 2275.3600                     | 2.2754                   | 2189.9400               | 2.1899               | 3.754        | 0.0000         |
| 2026/01/14 | R213                | 04/02/2027 | 8.14 Put   | Bond Future                    | 793.0600                      | 0.7931                   | 834.0500                | 0.8341               | 5.169        | 0.0000         |
| 2026/01/14 | R214                | 05/02/2026 |            | Bond Future                    | 9.1109                        | 81.7606                  | 9.0838                  | 81.9469              | 0.298        | 0.0000         |
| 2026/01/14 | R214                | 05/02/2026 | 11.26 Call | Bond Future                    | 12985.4300                    | 12.9854                  | 13171.7600              | 13.1718              | 1.435        | 0.0000         |
| 2026/01/14 | R214                | 05/02/2026 | 11.26 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/14 | R214                | 07/05/2026 |            | Bond Future                    | 9.1644                        | 79.9162                  | 9.1365                  | 80.1060              | 0.305        | 0.0000         |
| 2026/01/14 | R214                | 07/05/2026 | 11.53 Call | Bond Future                    | 13984.7200                    | 13.9847                  | 14173.0300              | 14.1730              | 1.347        | 0.0000         |
| 2026/01/14 | R214                | 07/05/2026 | 11.53 Put  | Bond Future                    | 11.9400                       | 0.0119                   | 10.4600                 | 0.0105               | 12.395       | 0.0000         |
| 2026/01/14 | R214                | 06/08/2026 |            | Bond Future                    | 9.2196                        | 81.3561                  | 9.1907                  | 81.5497              | 0.313        | 0.0000         |
| 2026/01/14 | R214                | 06/08/2026 | 11.97 Call | Bond Future                    | 15767.5000                    | 15.7675                  | 15958.0300              | 15.9580              | 1.208        | 0.0000         |
| 2026/01/14 | R214                | 06/08/2026 | 11.97 Put  | Bond Future                    | 37.1800                       | 0.0372                   | 34.1500                 | 0.0342               | 8.150        | 0.0000         |
| 2026/01/14 | R214                | 05/11/2026 |            | Bond Future                    | 9.2819                        | 79.4723                  | 9.2521                  | 79.6698              | 0.322        | 0.0000         |
| 2026/01/14 | R214                | 05/11/2026 | 10.97 Call | Bond Future                    | 10500.4100                    | 10.5004                  | 10677.8500              | 10.6779              | 1.690        | 0.0000         |
| 2026/01/14 | R214                | 05/11/2026 | 10.97 Put  | Bond Future                    | 379.2600                      | 0.3793                   | 359.2000                | 0.3592               | 5.289        | 0.0000         |
| 2026/01/14 | R214                | 04/02/2027 |            | Bond Future                    | 9.3519                        | 80.8483                  | 9.3210                  | 81.0499              | 0.331        | 0.0000         |
| 2026/01/14 | R214                | 04/02/2027 | 9.90 Call  | Bond Future                    | 5070.5200                     | 5.0705                   | 5207.5200               | 5.2075               | 2.702        | 0.0000         |
| 2026/01/14 | R214                | 04/02/2027 | 9.90 Put   | Bond Future                    | 1613.7400                     | 1.6137                   | 1549.1300               | 1.5491               | 4.004        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.50 Put   | Bond Future                    | 196.3100                      | 0.1963                   | 149.6200                | 0.1496               | 23.784       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.50 Call  | Bond Future                    | 2485.8000                     | 2.4858                   | 2683.4000               | 2.6834               | 7.949        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 10.00 Put  | Bond Future                    | 7.4600                        | 0.0075                   | 4.7100                  | 0.0047               | 36.863       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 10.00 Call | Bond Future                    | 6468.8800                     | 6.4689                   | 6710.4200               | 6.7104               | 3.734        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 10.48 Call | Bond Future                    | 10187.6100                    | 10.1876                  | 10431.7600              | 10.4318              | 2.397        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 10.48 Put  | Bond Future                    | 0.3000                        | 0.0003                   | 0.1600                  | 0.0002               | 46.667       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 |            | Bond Future                    | 9.2407                        | 99.3454                  | 9.2136                  | 99.5897              | 0.293        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 11.46 Call | Bond Future                    | 17037.8900                    | 17.0379                  | 17282.1800              | 17.2822              | 1.434        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 11.46 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.65 Put   | Bond Future                    | 76.3400                       | 0.0763                   | 54.9000                 | 0.0549               | 28.085       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.65 Call  | Bond Future                    | 3650.1400                     | 3.6501                   | 3872.9900               | 3.8730               | 6.105        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 8.90 Put   | Bond Future                    | 3187.2800                     | 3.1873                   | 2951.9800               | 2.9520               | 7.382        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 8.90 Call  | Bond Future                    | 39.6600                       | 0.0397                   | 48.6500                 | 0.0487               | 22.668       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.40 Put   | Bond Future                    | 356.0600                      | 0.3561                   | 282.1400                | 0.2821               | 20.761       | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.40 Call  | Bond Future                    | 1773.1800                     | 1.7732                   | 1943.5500               | 1.9436               | 9.608        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.90 Call  | Bond Future                    | 5666.2100                     | 5.6662                   | 5905.4500               | 5.9055               | 4.222        | 0.0000         |
| 2026/01/14 | R248                | 05/02/2026 | 9.90 Put   | Bond Future                    | 14.6100                       | 0.0146                   | 9.5600                  | 0.0096               | 34.565       | 0.0000         |
| 2026/01/14 | R248                | 07/05/2026 |            | Bond Future                    | 9.2933                        | 96.6723                  | 9.2655                  | 96.9212              | 0.300        | 0.0000         |
| 2026/01/14 | R248                | 07/05/2026 | 11.72 Call | Bond Future                    | 18207.5100                    | 18.2075                  | 18454.4300              | 18.4544              | 1.356        | 0.0000         |
| 2026/01/14 | R248                | 07/05/2026 | 11.72 Put  | Bond Future                    | 15.4900                       | 0.0155                   | 13.5700                 | 0.0136               | 12.395       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2026/01/14 | R248             | 06/08/2026 |             | Bond Future                 | 9.3475                     | 98.4142               | 9.3187               | 98.6679           | 0.308        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 06/08/2026 | 12.37 Call  | Bond Future                 | 21597.7200                 | 21.5977               | 21848.6800           | 21.8487           | 1.162        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 06/08/2026 | 12.37 Put   | Bond Future                 | 32.7600                    | 0.0328                | 29.9700              | 0.0300            | 8.516        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 05/11/2026 |             | Bond Future                 | 9.4079                     | 95.6854               | 9.3782               | 95.9443           | 0.316        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 05/11/2026 | 11.31 Call  | Bond Future                 | 14922.7100                 | 14.9227               | 15157.8900           | 15.1579           | 1.576        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 05/11/2026 | 11.31 Put   | Bond Future                 | 462.1000                   | 0.4621                | 438.4000             | 0.4384            | 5.129        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 04/02/2027 |             | Bond Future                 | 9.4753                     | 97.3418               | 9.4446               | 97.6060           | 0.324        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 04/02/2027 | 10.11 Call  | Bond Future                 | 7247.6400                  | 7.2476                | 7431.9300            | 7.4319            | 2.543        | 0.0000      | 0.0000 |
| 2026/01/14 | R248             | 04/02/2027 | 10.11 Put   | Bond Future                 | 2046.0600                  | 2.0461                | 1966.1500            | 1.9662            | 3.906        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/02/2026 |             | Bond Future                 | 9.0020                     | 110.2338              | 8.9848               | 110.3709          | 0.191        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/02/2026 | 102.99 Call | Bond Future                 | 97243.2800                 | 97.2433               | 97380.3500           | 97.3804           | 0.141        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/02/2026 | 102.99 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 07/05/2026 |             | Bond Future                 | 9.0631                     | 107.2135              | 9.0453               | 107.3532          | 0.197        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 07/05/2026 | 99.91 Call  | Bond Future                 | 96363.7800                 | 96.3638               | 96503.5300           | 96.5035           | 0.145        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 07/05/2026 | 99.91 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 06/08/2026 |             | Bond Future                 | 9.1258                     | 109.1450              | 9.1072               | 109.2878          | 0.203        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 96025.4700                 | 96.0255               | 96168.2500           | 96.1683           | 0.149        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/11/2026 |             | Bond Future                 | 9.1949                     | 106.0611              | 9.1756               | 106.2071          | 0.210        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 95091.0000                 | 95.0910               | 95237.0300           | 95.2370           | 0.154        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 04/02/2027 |             | Bond Future                 | 9.2722                     | 107.8962              | 9.2520               | 108.0457          | 0.217        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 5873.0400                  | 5.8730                | 5978.3700            | 5.9784            | 1.793        | 0.0000      | 0.0000 |
| 2026/01/14 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 1429.3800                  | 1.4294                | 1385.2300            | 1.3852            | 3.089        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/02/2026 |             | Bond Future                 | 9.1922                     | 111.4450              | 9.1750               | 111.5967          | 0.187        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/02/2026 | 103.43 Call | Bond Future                 | 98169.7500                 | 98.1698               | 98321.4000           | 98.3214           | 0.154        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/02/2026 | 103.43 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 07/05/2026 |             | Bond Future                 | 9.2537                     | 108.3202              | 9.2359               | 108.4747          | 0.192        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 97231.0700                 | 97.2311               | 97385.5900           | 97.3856           | 0.159        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 06/08/2026 |             | Bond Future                 | 9.3166                     | 110.2717              | 9.2981               | 110.4295          | 0.198        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 96854.4400                 | 96.8544               | 97012.2000           | 97.0122           | 0.163        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/11/2026 |             | Bond Future                 | 9.3852                     | 107.0812              | 9.3660               | 107.2426          | 0.204        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 95858.6200                 | 95.8586               | 96019.9700           | 96.0200           | 0.168        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 04/02/2027 |             | Bond Future                 | 9.4611                     | 108.9340              | 9.4412               | 109.0990          | 0.211        | 0.0000      | 0.0000 |
| 2026/01/14 | R4R2             | 04/02/2027 | 10.13 Call  | Bond Future                 | 6813.5300                  | 6.8135                | 6932.3300            | 6.9323            | 1.744        | 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 |        |
|------------|---------------------|------------|-----------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/01/14 | R4R2                | 04/02/2027 | 10.13 Put | Bond Future                    | 1487.8800                     | 1.4879                  | 1441.7100              | 1.4417               | 3.103       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 05/02/2026 |           | Bond Future                    | 6.9100                        | 105.2849                | 6.9100                 | 105.2849             | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 05/02/2026 | 6.91 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 05/02/2026 | 6.91 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 07/05/2026 |           | Bond Future                    | 6.8100                        | 103.0247                | 6.8100                 | 103.0247             | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 07/05/2026 | 6.81 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR87                | 07/05/2026 | 6.81 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 05/02/2026 |           | Bond Future                    | 6.8900                        | 108.5801                | 6.8900                 | 108.5801             | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 05/02/2026 | 6.89 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 05/02/2026 | 6.89 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 07/05/2026 |           | Bond Future                    | 6.8400                        | 106.3739                | 6.8400                 | 106.3739             | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 07/05/2026 | 6.84 Call | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | RR88                | 07/05/2026 | 6.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | X038                | 31/01/2038 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | X210                | 31/03/2028 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | X213                | 28/02/2031 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/01/14 | X214                | 28/02/2041 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| Total      |                     |            |           |                                |                               |                         |                        |                      |             |               |        |

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