



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2026 TO 17/02/2026

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/02/17 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2026/02/17 | 2029             | 07/05/2026 |             | Bond Future                 | 147.5827                   | 147.5827             | 147.5640            | 147.5640          | 0.013       | 0.0000     | 0.0000 |
| 2026/02/17 | 2029             | 07/05/2026 | 141.82 Call | Bond Future                 | 5762.7100                  | 5.7627               | 5744.0200           | 5.7440            | 0.324       | 0.0000     | 0.0000 |
| 2026/02/17 | 2029             | 07/05/2026 | 141.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/02/17 | 2029             | 06/08/2026 |             | Bond Future                 | 150.2615                   | 150.2615             | 150.2425            | 150.2425          | 0.013       | 0.0000     | 0.0000 |
| 2026/02/17 | 2029             | 06/08/2026 | 144.10 Call | Bond Future                 | 6161.4800                  | 6.1615               | 6142.4500           | 6.1425            | 0.309       | 0.0000     | 0.0000 |
| 2026/02/17 | 2029             | 06/08/2026 | 144.10 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 | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/02/17 | 2029             | 05/11/2026 |             | Bond Future | 151.4033                    | 151.4033                   | 151.3845             | 151.3845            | 0.012             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 05/11/2026 | 147.56 Call | Bond Future | 3843.3000                   | 3.8433                     | 3824.5000            | 3.8245              | 0.489             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 05/11/2026 | 147.56 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 04/02/2027 |             | Bond Future | 154.0407                    | 154.0407                   | 154.0220             | 154.0220            | 0.012             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 04/02/2027 | 149.72 Call | Bond Future | 4320.7000                   | 4.3207                     | 4301.9600            | 4.3020              | 0.434             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 04/02/2027 | 149.72 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 06/05/2027 |             | Bond Future | 155.1537                    | 155.1537                   | 155.1350             | 155.1350            | 0.012             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 06/05/2027 | 153.32 Call | Bond Future | 1833.6900                   | 1.8337                     | 1815.0400            | 1.8150              | 1.017             | 0.0000      | 0.0000     |
| 2026/02/17 | 2029             | 06/05/2027 | 153.32 Put  | Bond Future | 0.0000                      | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.21 Put    | Bond Future | 290.4100                    | 0.2904                     | 262.4900             | 0.2625              | 9.614             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.21 Call   | Bond Future | 660.1000                    | 0.6601                     | 702.7900             | 0.7028              | 6.467             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.71 Put    | Bond Future | 49.3000                     | 0.0493                     | 42.9200              | 0.0429              | 12.941            | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.71 Call   | Bond Future | 2035.9700                   | 2.0360                     | 2100.2000            | 2.1002              | 3.155             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.92 Call   | Bond Future | 2680.1900                   | 2.6802                     | 2747.4800            | 2.7475              | 2.511             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 7.92 Put    | Bond Future | 23.7200                     | 0.0237                     | 20.4000              | 0.0204              | 13.997            | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 |             | Bond Future | 7.0970                      | 105.1229                   | 7.0755               | 105.1935            | 0.303             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 9.39 Call   | Bond Future | 7195.5200                   | 7.1955                     | 7266.1000            | 7.2661              | 0.981             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 07/05/2026 | 9.39 Put    | Bond Future | 0.1400                      | 0.0001                     | 0.1100               | 0.0001              | 21.429            | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 |             | Bond Future | 7.0950                      | 102.9960                   | 7.0716               | 103.0678            | 0.329             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 9.22 Call   | Bond Future | 6305.2900                   | 6.3053                     | 6376.0100            | 6.3760              | 1.122             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 9.22 Put    | Bond Future | 13.0400                     | 0.0130                     | 11.8900              | 0.0119              | 8.819             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 7.21 Put    | Bond Future | 512.6600                    | 0.5127                     | 481.5800             | 0.4816              | 6.062             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 7.21 Call   | Bond Future | 866.0000                    | 0.8660                     | 906.7900             | 0.9068              | 4.710             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 7.71 Put    | Bond Future | 194.8300                    | 0.1948                     | 181.0600             | 0.1811              | 7.068             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 7.71 Call   | Bond Future | 2066.6500                   | 2.0667                     | 2124.7500            | 2.1248              | 2.811             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 8.06 Call   | Bond Future | 3019.8500                   | 3.0199                     | 3084.0400            | 3.0840              | 2.126             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/08/2026 | 8.06 Put    | Bond Future | 101.5700                    | 0.1016                     | 93.8900              | 0.0939              | 7.561             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 05/11/2026 |             | Bond Future | 7.0952                      | 104.7666                   | 7.0698               | 104.8399            | 0.358             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 05/11/2026 | 8.39 Call   | Bond Future | 3783.1200                   | 3.7831                     | 3848.6600            | 3.8487              | 1.732             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 05/11/2026 | 8.39 Put    | Bond Future | 131.9700                    | 0.1320                     | 124.1600             | 0.1242              | 5.918             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 04/02/2027 |             | Bond Future | 7.1044                      | 102.5599                   | 7.0764               | 102.6348            | 0.393             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 04/02/2027 | 7.82 Call   | Bond Future | 2292.9400                   | 2.2929                     | 2348.9400            | 2.3489              | 2.442             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 04/02/2027 | 7.82 Put    | Bond Future | 398.0000                    | 0.3980                     | 379.0900             | 0.3791              | 4.751             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/05/2027 |             | Bond Future | 7.1465                      | 104.2717                   | 7.1155               | 104.3482            | 0.433             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/05/2027 | 7.27 Call   | Bond Future | 1168.3600                   | 1.1684                     | 1209.9600            | 1.2100              | 3.561             | 0.0000      | 0.0000     |
| 2026/02/17 | 2030             | 06/05/2027 | 7.27 Put    | Bond Future | 863.7900                    | 0.8638                     | 828.9200             | 0.8289              | 4.037             | 0.0000      | 0.0000     |
| 2026/02/17 | 2031             | 07/05/2026 |             | Bond Future | 116.3102                    | 116.3102                   | 116.3733             | 116.3733            | 0.054             | 0.0000      | 0.0000     |
| 2026/02/17 | 2031             | 07/05/2026 | 113.84 Call | Bond Future | 2470.5600                   | 2.4706                     | 2533.5500            | 2.5336              | 2.550             | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/02/17 | 2031                | 07/05/2026 | 113.84 Put  | Bond Future                    | 0.3700                        | 0.0004                  | 0.2600                 | 0.0003               | 29.730      | 0.0000        |
| 2026/02/17 | 2031                | 06/08/2026 |             | Bond Future                    | 116.0064                      | 116.0064                | 116.0710               | 116.0710             | 0.056       | 0.0000        |
| 2026/02/17 | 2031                | 06/08/2026 | 113.81 Call | Bond Future                    | 2213.1400                     | 2.2131                  | 2275.3600              | 2.2754               | 2.811       | 0.0000        |
| 2026/02/17 | 2031                | 06/08/2026 | 113.81 Put  | Bond Future                    | 16.7100                       | 0.0167                  | 14.3700                | 0.0144               | 14.004      | 0.0000        |
| 2026/02/17 | 2031                | 05/11/2026 |             | Bond Future                    | 118.0282                      | 118.0282                | 118.0941               | 118.0941             | 0.056       | 0.0000        |
| 2026/02/17 | 2031                | 05/11/2026 | 111.49 Call | Bond Future                    | 6538.1700                     | 6.5382                  | 6604.1300              | 6.6041               | 1.009       | 0.0000        |
| 2026/02/17 | 2031                | 05/11/2026 | 111.49 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2031                | 04/02/2027 |             | Bond Future                    | 117.6320                      | 117.6320                | 117.6996               | 117.6996             | 0.057       | 0.0000        |
| 2026/02/17 | 2031                | 04/02/2027 | 116.18 Call | Bond Future                    | 1625.3500                     | 1.6254                  | 1679.9600              | 1.6800               | 3.360       | 0.0000        |
| 2026/02/17 | 2031                | 04/02/2027 | 116.18 Put  | Bond Future                    | 173.3700                      | 0.1734                  | 160.3900               | 0.1604               | 7.487       | 0.0000        |
| 2026/02/17 | 2031                | 06/05/2027 |             | Bond Future                    | 119.6243                      | 119.6243                | 119.6934               | 119.6934             | 0.058       | 0.0000        |
| 2026/02/17 | 2031                | 06/05/2027 | 116.87 Call | Bond Future                    | 2798.7500                     | 2.7988                  | 2863.8100              | 2.8638               | 2.325       | 0.0000        |
| 2026/02/17 | 2031                | 06/05/2027 | 116.87 Put  | Bond Future                    | 44.4700                       | 0.0445                  | 40.4000                | 0.0404               | 9.152       | 0.0000        |
| 2026/02/17 | 2032                | 07/05/2026 |             | Bond Future                    | 7.5427                        | 104.2453                | 7.5267                 | 104.3220             | 0.213       | 0.0000        |
| 2026/02/17 | 2032                | 07/05/2026 | 10.14 Call  | Bond Future                    | 11541.8700                    | 11.5419                 | 11618.5500             | 11.6186              | 0.664       | 0.0000        |
| 2026/02/17 | 2032                | 07/05/2026 | 10.14 Put   | Bond Future                    | 0.1000                        | 0.0001                  | 0.0800                 | 0.0001               | 20.000      | 0.0000        |
| 2026/02/17 | 2032                | 06/08/2026 |             | Bond Future                    | 7.5626                        | 106.1120                | 7.5457                 | 106.1900             | 0.224       | 0.0000        |
| 2026/02/17 | 2032                | 06/08/2026 | 10.12 Call  | Bond Future                    | 11001.4500                    | 11.0015                 | 11078.9900             | 11.0790              | 0.705       | 0.0000        |
| 2026/02/17 | 2032                | 06/08/2026 | 10.12 Put   | Bond Future                    | 6.9000                        | 0.0069                  | 6.3600                 | 0.0064               | 7.826       | 0.0000        |
| 2026/02/17 | 2032                | 05/11/2026 |             | Bond Future                    | 7.5925                        | 103.7792                | 7.5746                 | 103.8589             | 0.237       | 0.0000        |
| 2026/02/17 | 2032                | 05/11/2026 | 9.16 Call   | Bond Future                    | 6813.8100                     | 6.8138                  | 6886.9600              | 6.8870               | 1.074       | 0.0000        |
| 2026/02/17 | 2032                | 05/11/2026 | 9.16 Put    | Bond Future                    | 145.1900                      | 0.1452                  | 138.6400               | 0.1386               | 4.511       | 0.0000        |
| 2026/02/17 | 2032                | 04/02/2027 |             | Bond Future                    | 7.6323                        | 105.5616                | 7.6132                 | 105.6429             | 0.250       | 0.0000        |
| 2026/02/17 | 2032                | 04/02/2027 | 8.48 Call   | Bond Future                    | 4079.6300                     | 4.0796                  | 4142.3100              | 4.1423               | 1.536       | 0.0000        |
| 2026/02/17 | 2032                | 04/02/2027 | 8.48 Put    | Bond Future                    | 550.7000                      | 0.5507                  | 532.0600               | 0.5321               | 3.385       | 0.0000        |
| 2026/02/17 | 2032                | 06/05/2027 |             | Bond Future                    | 7.6872                        | 103.1684                | 7.6668                 | 103.2514             | 0.265       | 0.0000        |
| 2026/02/17 | 2032                | 06/05/2027 | 7.80 Call   | Bond Future                    | 1935.2300                     | 1.9352                  | 1979.4100              | 1.9794               | 2.283       | 0.0000        |
| 2026/02/17 | 2032                | 06/05/2027 | 7.80 Put    | Bond Future                    | 1477.5500                     | 1.4776                  | 1438.6900              | 1.4387               | 2.630       | 0.0000        |
| 2026/02/17 | 2033                | 07/05/2026 |             | Bond Future                    | 146.5463                      | 146.5463                | 146.5285               | 146.5285             | 0.012       | 0.0000        |
| 2026/02/17 | 2033                | 07/05/2026 | 135.16 Call | Bond Future                    | 11386.2500                    | 11.3863                 | 11368.4900             | 11.3685              | 0.156       | 0.0000        |
| 2026/02/17 | 2033                | 07/05/2026 | 135.16 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2033                | 06/08/2026 |             | Bond Future                    | 149.2061                      | 149.2061                | 149.1881               | 149.1881             | 0.012       | 0.0000        |
| 2026/02/17 | 2033                | 06/08/2026 | 134.25 Call | Bond Future                    | 14956.1300                    | 14.9561                 | 14938.1000             | 14.9381              | 0.121       | 0.0000        |
| 2026/02/17 | 2033                | 06/08/2026 | 134.25 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2033                | 05/11/2026 |             | Bond Future                    | 150.2275                      | 150.2275                | 150.2096               | 150.2096             | 0.012       | 0.0000        |
| 2026/02/17 | 2033                | 05/11/2026 | 137.26 Call | Bond Future                    | 12967.4700                    | 12.9675                 | 12949.6300             | 12.9496              | 0.138       | 0.0000        |
| 2026/02/17 | 2033                | 05/11/2026 | 137.26 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2033                | 04/02/2027 |             | Bond Future                    | 152.8445                      | 152.8445                | 152.8268               | 152.8268             | 0.012       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/02/17 | 2033                | 04/02/2027 | 142.71 Call | Bond Future                    | 10134.5300                    | 10.1345                 | 10116.8400             | 10.1168              | 0.175       | 0.0000        | 0.0000 |
| 2026/02/17 | 2033                | 04/02/2027 | 142.71 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2033                | 06/05/2027 |             | Bond Future                    | 153.8326                      | 153.8326                | 153.8151               | 153.8151             | 0.011       | 0.0000        | 0.0000 |
| 2026/02/17 | 2033                | 06/05/2027 | 151.21 Call | Bond Future                    | 2622.6100                     | 2.6226                  | 2605.0800              | 2.6051               | 0.668       | 0.0000        | 0.0000 |
| 2026/02/17 | 2033                | 06/05/2027 | 151.21 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 9.00 Put    | Bond Future                    | 126.0400                      | 0.1260                  | 107.2300               | 0.1072               | 14.924      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 9.00 Call   | Bond Future                    | 5285.5000                     | 5.2855                  | 5490.8100              | 5.4908               | 3.884       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 9.49 Put    | Bond Future                    | 30.8300                       | 0.0308                  | 25.6000                | 0.0256               | 16.964      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 9.49 Call   | Bond Future                    | 8369.1600                     | 8.3692                  | 8588.0500              | 8.5881               | 2.615       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 10.06 Call  | Bond Future                    | 11867.8200                    | 11.8678                 | 12090.7200             | 12.0907              | 1.878       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 10.06 Put   | Bond Future                    | 6.4900                        | 0.0065                  | 5.2700                 | 0.0053               | 18.798      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 12.40 Call  | Bond Future                    | 24566.6200                    | 24.5666                 | 24790.7400             | 24.7907              | 0.912       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 12.40 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 10.95 Put   | Bond Future                    | 0.1200                        | 0.0001                  | 0.0900                 | 0.0001               | 25.000      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 10.95 Call  | Bond Future                    | 17010.4600                    | 17.0105                 | 17234.5500             | 17.2346              | 1.317       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 |             | Bond Future                    | 8.2490                        | 104.1143                | 8.2175                 | 104.3384             | 0.382       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 11.32 Call  | Bond Future                    | 19032.3900                    | 19.0324                 | 19256.5100             | 19.2565              | 1.178       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 07/05/2026 | 11.32 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 |             | Bond Future                    | 8.2906                        | 101.7187                | 8.2579                 | 101.9468             | 0.394       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 11.71 Call  | Bond Future                    | 20532.7900                    | 20.5328                 | 20760.7600             | 20.7608              | 1.110       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 11.71 Put   | Bond Future                    | 1.0300                        | 0.0010                  | 0.8700                 | 0.0009               | 15.534      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 11.30 Call  | Bond Future                    | 18390.2100                    | 18.3902                 | 18617.8200             | 18.6178              | 1.238       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 11.30 Put   | Bond Future                    | 3.9600                        | 0.0040                  | 3.4400                 | 0.0034               | 13.131      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 10.70 Call  | Bond Future                    | 15127.0100                    | 15.1270                 | 15352.5500             | 15.3526              | 1.491       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 10.70 Put   | Bond Future                    | 23.4600                       | 0.0235                  | 20.8700                | 0.0209               | 11.040      | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 10.02 Put   | Bond Future                    | 105.5200                      | 0.1055                  | 95.6400                | 0.0956               | 9.363       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 06/08/2026 | 10.02 Call  | Bond Future                    | 11271.4800                    | 11.2715                 | 11489.7300             | 11.4897              | 1.936       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.83 Call  | Bond Future                    | 15407.1800                    | 15.4072                 | 15633.6000             | 15.6336              | 1.470       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.83 Put   | Bond Future                    | 73.3200                       | 0.0733                  | 67.4200                | 0.0674               | 8.047       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.23 Call  | Bond Future                    | 12179.0100                    | 12.1790                 | 12395.6900             | 12.3957              | 1.779       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.23 Put   | Bond Future                    | 229.0400                      | 0.2290                  | 213.4000               | 0.2134               | 6.829       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 9.46 Put    | Bond Future                    | 546.5900                      | 0.5466                  | 511.5100               | 0.5115               | 6.418       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 9.46 Call   | Bond Future                    | 7885.3600                     | 7.8854                  | 8082.6000              | 8.0826               | 2.501       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 |             | Bond Future                    | 8.3332                        | 103.4672                | 8.2993                 | 103.6995             | 0.407       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.62 Call  | Bond Future                    | 14281.2800                    | 14.2813                 | 14505.1100             | 14.5051              | 1.567       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 05/11/2026 | 10.62 Put   | Bond Future                    | 111.7200                      | 0.1117                  | 103.2300               | 0.1032               | 7.599       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 04/02/2027 |             | Bond Future                    | 8.3830                        | 100.9877                | 8.3478                 | 101.2242             | 0.420       | 0.0000        | 0.0000 |
| 2026/02/17 | 2037                | 04/02/2027 | 9.51 Call   | Bond Future                    | 7930.1300                     | 7.9301                  | 8125.5300              | 8.1255               | 2.464       | 0.0000        | 0.0000 |

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| Deal Date  | Contract Details |            | Strike C/P  | Product | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Todays Closing | Todays Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|---------|-----------------------|---------------------|----------------------------|----------------|--------------|---------------------|-------------------|-------------|------------|
| 2026/02/17 | 2037             | 04/02/2027 | 9.51 Put    |         | Bond Future           |                     | 732.5900                   | 0.7326         | 691.4700     | 0.6915              | 5.613             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 9.81 Call   |         | Bond Future           |                     | 9535.3300                  | 9.5353         | 9740.8800    | 9.7409              | 2.156             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 9.81 Put    |         | Bond Future           |                     | 537.5000                   | 0.5375         | 506.5300     | 0.5065              | 5.762             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 9.31 Call   |         | Bond Future           |                     | 6867.3200                  | 6.8673         | 7054.3400    | 7.0543              | 2.723             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 9.31 Put    |         | Bond Future           |                     | 896.1800                   | 0.8962         | 846.6800     | 0.8467              | 5.523             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 8.44 Put    |         | Bond Future           |                     | 2305.3800                  | 2.3054         | 2194.0400    | 2.1940              | 4.830             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 04/02/2027 | 8.44 Call   |         | Bond Future           |                     | 2686.6400                  | 2.6866         | 2811.8200    | 2.8118              | 4.659             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 06/05/2027 |             |         | Bond Future           |                     | 8.4471                     | 102.6727       | 8.4104       | 102.9136            | 0.434             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 06/05/2027 | 8.58 Call   |         | Bond Future           |                     | 3361.8200                  | 3.3618         | 3495.3700    | 3.4954              | 3.973             | 0.0000      | 0.0000     |
| 2026/02/17 | 2037             | 06/05/2027 | 8.58 Put    |         | Bond Future           |                     | 2494.6400                  | 2.4946         | 2387.3100    | 2.3873              | 4.302             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 07/05/2026 |             |         | Bond Future           |                     | 165.2301                   | 165.2301       | 164.9585     | 164.9585            | 0.164             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 07/05/2026 | 144.53 Call |         | Bond Future           |                     | 20700.1200                 | 20.7001        | 20428.5400   | 20.4285             | 1.312             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 07/05/2026 | 144.53 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/08/2026 |             |         | Bond Future           |                     | 166.0369                   | 166.0369       | 165.7606     | 165.7606            | 0.166             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/08/2026 | 144.72 Call |         | Bond Future           |                     | 21316.8500                 | 21.3169        | 21040.5800   | 21.0406             | 1.296             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/08/2026 | 144.72 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 05/11/2026 |             |         | Bond Future           |                     | 168.9310                   | 168.9310       | 168.6503     | 168.6503            | 0.166             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 05/11/2026 | 146.31 Call |         | Bond Future           |                     | 22621.0000                 | 22.6210        | 22340.3200   | 22.3403             | 1.241             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 05/11/2026 | 146.31 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 04/02/2027 |             |         | Bond Future           |                     | 169.6478                   | 169.6478       | 169.3628     | 169.3628            | 0.168             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 04/02/2027 | 153.83 Call |         | Bond Future           |                     | 15817.8100                 | 15.8178        | 15532.8100   | 15.5328             | 1.802             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 04/02/2027 | 153.83 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/05/2027 |             |         | Bond Future           |                     | 172.5232                   | 172.5232       | 172.2340     | 172.2340            | 0.168             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/05/2027 | 166.10 Call |         | Bond Future           |                     | 6423.2400                  | 6.4232         | 6133.9700    | 6.1340              | 4.503             | 0.0000      | 0.0000     |
| 2026/02/17 | 2038             | 06/05/2027 | 166.10 Put  |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.22 Call  |         | Bond Future           |                     | 25092.8500                 | 25.0929        | 25309.1900   | 25.3092             | 0.862             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.22 Put   |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 11.72 Call  |         | Bond Future           |                     | 22261.8300                 | 22.2618        | 22478.1700   | 22.4782             | 0.972             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 11.72 Put   |         | Bond Future           |                     | 0.0100                     | 0.0000         | 0.0100       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 10.70 Put   |         | Bond Future           |                     | 2.2600                     | 0.0023         | 1.8400       | 0.0018              | 18.584            | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 10.70 Call  |         | Bond Future           |                     | 16003.2800                 | 16.0033        | 16219.2000   | 16.2192             | 1.349             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.53 Call  |         | Bond Future           |                     | 26775.1700                 | 26.7752        | 26991.5100   | 26.9915             | 0.808             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.53 Put   |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.03 Call  |         | Bond Future           |                     | 24034.5100                 | 24.0345        | 24250.8500   | 24.2509             | 0.900             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 12.03 Put   |         | Bond Future           |                     | 0.0000                     | 0.0000         | 0.0000       | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 11.12 Put   |         | Bond Future           |                     | 0.2900                     | 0.0003         | 0.2300       | 0.0002              | 20.690            | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 | 11.12 Call  |         | Bond Future           |                     | 18661.8000                 | 18.6618        | 18878.0800   | 18.8781             | 1.159             | 0.0000      | 0.0000     |
| 2026/02/17 | 2040             | 07/05/2026 |             |         | Bond Future           |                     | 8.5117                     | 106.3965       | 8.4855       | 106.6129            | 0.309             | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/02/17 | 2040                | 07/05/2026 | 11.67 Call  | Bond Future                    | 21970.4500                    | 21.9705                 | 22186.7900             | 22.1868              | 0.985       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 07/05/2026 | 11.67 Put   | Bond Future                    | 0.0100                        | 0.0000                  | 0.0100                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 07/05/2026 | 8.65 Put    | Bond Future                    | 880.9600                      | 0.8810                  | 796.4900               | 0.7965               | 9.588       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 07/05/2026 | 8.65 Call   | Bond Future                    | 2009.7400                     | 2.0097                  | 2141.6100              | 2.1416               | 6.562       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/08/2026 |             | Bond Future                    | 8.5568                        | 103.7913                | 8.5297                 | 104.0114             | 0.317       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/08/2026 | 12.19 Call  | Bond Future                    | 24358.1800                    | 24.3582                 | 24578.2200             | 24.5782              | 0.903       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/08/2026 | 12.19 Put   | Bond Future                    | 0.7400                        | 0.0007                  | 0.6400                 | 0.0006               | 13.514      | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 |             | Bond Future                    | 8.6024                        | 105.5754                | 8.5744                 | 105.7996             | 0.326       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 11.06 Call  | Bond Future                    | 17349.2800                    | 17.3493                 | 17566.8300             | 17.5668              | 1.254       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 11.06 Put   | Bond Future                    | 99.4900                       | 0.0995                  | 92.8100                | 0.0928               | 6.714       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 11.27 Call  | Bond Future                    | 18592.6300                    | 18.5926                 | 18812.2200             | 18.8122              | 1.181       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 11.27 Put   | Bond Future                    | 65.3100                       | 0.0653                  | 60.6700                | 0.0607               | 7.105       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 10.67 Call  | Bond Future                    | 15009.8600                    | 15.0099                 | 15221.5900             | 15.2216              | 1.411       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 10.67 Put   | Bond Future                    | 207.9400                      | 0.2079                  | 195.4400               | 0.1954               | 6.011       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 9.91 Put    | Bond Future                    | 530.8700                      | 0.5309                  | 501.8600               | 0.5019               | 5.465       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 05/11/2026 | 9.91 Call   | Bond Future                    | 10265.4200                    | 10.2654                 | 10460.6400             | 10.4606              | 1.902       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 |             | Bond Future                    | 8.6545                        | 102.8816                | 8.6255                 | 103.1099             | 0.336       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 9.93 Call   | Bond Future                    | 10119.7500                    | 10.1198                 | 10312.5500             | 10.3126              | 1.905       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 9.93 Put    | Bond Future                    | 754.5800                      | 0.7546                  | 719.0300               | 0.7190               | 4.711       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 10.17 Call  | Bond Future                    | 11587.7300                    | 11.5877                 | 11787.4500             | 11.7875              | 1.724       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 10.17 Put   | Bond Future                    | 596.2400                      | 0.5962                  | 567.6100               | 0.5676               | 4.802       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 9.67 Call   | Bond Future                    | 8536.7200                     | 8.5367                  | 8719.9800              | 8.7200               | 2.147       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 9.67 Put    | Bond Future                    | 980.0000                      | 0.9800                  | 934.9100               | 0.9349               | 4.601       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 8.78 Put    | Bond Future                    | 2515.5800                     | 2.5156                  | 2413.7800              | 2.4138               | 4.047       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 04/02/2027 | 8.78 Call   | Bond Future                    | 3493.9600                     | 3.4940                  | 3620.5100              | 3.6205               | 3.622       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/05/2027 |             | Bond Future                    | 8.7189                        | 104.5979                | 8.6888                 | 104.8304             | 0.345       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/05/2027 | 8.88 Call   | Bond Future                    | 4123.6000                     | 4.1236                  | 4254.1100              | 4.2541               | 3.165       | 0.0000        | 0.0000 |
| 2026/02/17 | 2040                | 06/05/2027 | 8.88 Put    | Bond Future                    | 2891.6600                     | 2.8917                  | 2789.6700              | 2.7897               | 3.527       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 07/05/2026 |             | Bond Future                    | 129.4621                      | 129.4621                | 129.4465               | 129.4465             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 07/05/2026 | 111.70 Call | Bond Future                    | 17762.0500                    | 17.7621                 | 17746.5000             | 17.7465              | 0.088       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 07/05/2026 | 111.70 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/08/2026 |             | Bond Future                    | 128.9674                      | 128.9674                | 128.9518               | 128.9518             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/08/2026 | 110.88 Call | Bond Future                    | 18087.3500                    | 18.0874                 | 18071.7900             | 18.0718              | 0.086       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/08/2026 | 110.88 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 05/11/2026 |             | Bond Future                    | 131.2149                      | 131.2149                | 131.1993               | 131.1993             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 05/11/2026 | 112.84 Call | Bond Future                    | 18374.8566                    | 18.3749                 | 18359.3164             | 18.3593              | 0.085       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 05/11/2026 | 112.84 Put  | Bond Future                    | 0.0066                        | 0.0000                  | 0.0064                 | 0.0000               | 2.439       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 04/02/2027 |             | Bond Future                    | 130.6120                      | 130.6120                | 130.5967               | 130.5967             | 0.012       | 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 |        |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/02/17 | 2043                | 04/02/2027 | 117.63 Call | Bond Future                    | 12991.5688                    | 12.9916                 | 12976.2520             | 12.9763              | 0.118       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 04/02/2027 | 117.63 Put  | Bond Future                    | 9.6088                        | 0.0096                  | 9.5720                 | 0.0096               | 0.383       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/05/2027 |             | Bond Future                    | 132.8238                      | 132.8238                | 132.8087               | 132.8087             | 0.011       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/05/2027 | 127.48 Call | Bond Future                    | 5964.1961                     | 5.9642                  | 5950.0264              | 5.9500               | 0.238       | 0.0000        | 0.0000 |
| 2026/02/17 | 2043                | 06/05/2027 | 127.48 Put  | Bond Future                    | 620.4261                      | 0.6204                  | 621.3364               | 0.6213               | 0.147       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 |             | Bond Future                    | 8.7119                        | 102.7589                | 8.6857                 | 102.9943             | 0.301       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | 11.80 Call  | Bond Future                    | 22807.2200                    | 22.8072                 | 23042.5700             | 23.0426              | 1.032       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | 11.80 Put   | Bond Future                    | 0.0400                        | 0.0000                  | 0.0300                 | 0.0000               | 25.000      | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | 10.00 Call  | Bond Future                    | 10663.8200                    | 10.6638                 | 10893.6100             | 10.8936              | 2.155       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | 10.00 Put   | Bond Future                    | 37.6200                       | 0.0376                  | 32.0500                | 0.0321               | 14.806      | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | Put         | Bond Future                    | 802.6200                      | 0.8026                  | 731.4400               | 0.7314               | 8.868       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 07/05/2026 | Call        | Bond Future                    | 3561.5500                     | 3.5616                  | 3725.7300              | 3.7257               | 4.610       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/08/2026 |             | Bond Future                    | 8.7574                        | 100.2138                | 8.7304                 | 100.4534             | 0.308       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/08/2026 | 12.42 Call  | Bond Future                    | 25885.3100                    | 25.8853                 | 26124.7300             | 26.1247              | 0.925       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/08/2026 | 12.42 Put   | Bond Future                    | 1.0900                        | 0.0011                  | 0.9500                 | 0.0010               | 12.844      | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 05/11/2026 |             | Bond Future                    | 8.8030                        | 101.9364                | 8.7752                 | 102.1803             | 0.316       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 05/11/2026 | 11.34 Call  | Bond Future                    | 19070.0000                    | 19.0700                 | 19306.8900             | 19.3069              | 1.242       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 05/11/2026 | 11.34 Put   | Bond Future                    | 106.6400                      | 0.1066                  | 99.5900                | 0.0996               | 6.611       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 04/02/2027 |             | Bond Future                    | 8.8544                        | 99.3053                 | 8.8257                 | 99.5536              | 0.324       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 04/02/2027 | 10.18 Call  | Bond Future                    | 11446.9400                    | 11.4469                 | 11655.4800             | 11.6555              | 1.822       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 04/02/2027 | 10.18 Put   | Bond Future                    | 910.5700                      | 0.9106                  | 870.7400               | 0.8707               | 4.374       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/05/2027 |             | Bond Future                    | 8.9163                        | 100.9620                | 8.8867                 | 101.2148             | 0.332       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/05/2027 | 9.08 Call   | Bond Future                    | 4558.9500                     | 4.5590                  | 4701.6000              | 4.7016               | 3.129       | 0.0000        | 0.0000 |
| 2026/02/17 | 2044                | 06/05/2027 | 9.08 Put    | Bond Future                    | 3178.8700                     | 3.1789                  | 3068.7100              | 3.0687               | 3.465       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 07/05/2026 |             | Bond Future                    | 148.4786                      | 148.4786                | 148.4604               | 148.4604             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 07/05/2026 | 124.95 Call | Bond Future                    | 23528.5900                    | 23.5286                 | 23510.3700             | 23.5104              | 0.077       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 07/05/2026 | 124.95 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 06/08/2026 |             | Bond Future                    | 151.1735                      | 151.1735                | 151.1550               | 151.1550             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 06/08/2026 | 122.38 Call | Bond Future                    | 28793.5400                    | 28.7935                 | 28775.0200             | 28.7750              | 0.064       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 06/08/2026 | 122.38 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 05/11/2026 |             | Bond Future                    | 151.4868                      | 151.4868                | 151.4686               | 151.4686             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 05/11/2026 | 125.48 Call | Bond Future                    | 26006.7500                    | 26.0068                 | 25988.6000             | 25.9886              | 0.070       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 05/11/2026 | 125.48 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 04/02/2027 |             | Bond Future                    | 154.1251                      | 154.1251                | 154.1070               | 154.1070             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 04/02/2027 | 131.09 Call | Bond Future                    | 23035.0800                    | 23.0351                 | 23017.0200             | 23.0170              | 0.078       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 04/02/2027 | 131.09 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 06/05/2027 |             | Bond Future                    | 154.3816                      | 154.3816                | 154.3636               | 154.3636             | 0.012       | 0.0000        | 0.0000 |
| 2026/02/17 | 2046                | 06/05/2027 | 148.99 Call | Bond Future                    | 5391.5600                     | 5.3916                  | 5373.6300              | 5.3736               | 0.333       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/02/17 | 2046                | 06/05/2027 | 148.99 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.0000      | 0.0000        |
| 2026/02/17 | 2050                | 07/05/2026 |             | Bond Future                    | 153.9293                      | 153.9293                | 153.9105               | 153.9105             | 0.012       | 0.0000        |
| 2026/02/17 | 2050                | 07/05/2026 | 124.07 Call | Bond Future                    | 29859.2700                    | 29.8593                 | 29840.5400             | 29.8405              | 0.063       | 0.0000        |
| 2026/02/17 | 2050                | 07/05/2026 | 124.07 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2050                | 06/08/2026 |             | Bond Future                    | 154.2812                      | 154.2812                | 154.2628               | 154.2628             | 0.012       | 0.0000        |
| 2026/02/17 | 2050                | 06/08/2026 | 123.27 Call | Bond Future                    | 31011.2100                    | 31.0112                 | 30992.7500             | 30.9928              | 0.060       | 0.0000        |
| 2026/02/17 | 2050                | 06/08/2026 | 123.27 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2050                | 05/11/2026 |             | Bond Future                    | 156.9705                      | 156.9705                | 156.9519               | 156.9519             | 0.012       | 0.0000        |
| 2026/02/17 | 2050                | 05/11/2026 | 123.84 Call | Bond Future                    | 33130.5300                    | 33.1305                 | 33111.9300             | 33.1119              | 0.056       | 0.0000        |
| 2026/02/17 | 2050                | 05/11/2026 | 123.84 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2050                | 04/02/2027 |             | Bond Future                    | 157.2247                      | 157.2247                | 157.2065               | 157.2065             | 0.012       | 0.0000        |
| 2026/02/17 | 2050                | 04/02/2027 | 132.39 Call | Bond Future                    | 24834.6700                    | 24.8347                 | 24816.5400             | 24.8165              | 0.073       | 0.0000        |
| 2026/02/17 | 2050                | 04/02/2027 | 132.39 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 2050                | 06/05/2027 |             | Bond Future                    | 159.8894                      | 159.8894                | 159.8713               | 159.8713             | 0.011       | 0.0000        |
| 2026/02/17 | 2050                | 06/05/2027 | 150.46 Call | Bond Future                    | 9429.4300                     | 9.4294                  | 9411.2700              | 9.4113               | 0.193       | 0.0000        |
| 2026/02/17 | 2050                | 06/05/2027 | 150.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 8607                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 8608                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | 8657                | 21/12/2026 |             | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | AL37                | 05/02/2026 |             | Index Future                   | 1273.4360                     | 1273.4360               | 1273.4360              | 1273.4360            | 0.000       | 0.0000        |
| 2026/02/17 | AL37                | 07/05/2026 |             | Index Future                   | 1302.7860                     | 1302.7860               | 1303.6640              | 1303.6640            | 0.067       | 0.0000        |
| 2026/02/17 | AL37                | 06/08/2026 |             | Index Future                   | 1325.8650                     | 1325.8650               | 1326.7590              | 1326.7590            | 0.067       | 0.0000        |
| 2026/02/17 | AL37                | 05/11/2026 |             | Index Future                   | 1348.9370                     | 1348.9370               | 1349.8490              | 1349.8490            | 0.068       | 0.0000        |
| 2026/02/17 | AL37                | 04/02/2027 |             | Index Future                   | 1372.1480                     | 1372.1480               | 1373.0790              | 1373.0790            | 0.068       | 0.0000        |
| 2026/02/17 | AL37                | 06/05/2027 |             | Index Future                   | 1395.1450                     | 1395.1450               | 1396.0950              | 1396.0950            | 0.068       | 0.0000        |
| 2026/02/17 | AL7T                | 05/02/2026 |             | Index Future                   | 1655.6690                     | 1655.6690               | 1655.6690              | 1655.6690            | 0.000       | 0.0000        |
| 2026/02/17 | AL7T                | 07/05/2026 |             | Index Future                   | 1702.0210                     | 1702.0210               | 1705.1360              | 1705.1360            | 0.183       | 0.0000        |
| 2026/02/17 | AL7T                | 06/08/2026 |             | Index Future                   | 1732.1720                     | 1732.1720               | 1735.3420              | 1735.3420            | 0.183       | 0.0000        |
| 2026/02/17 | AL7T                | 05/11/2026 |             | Index Future                   | 1762.3150                     | 1762.3150               | 1765.5440              | 1765.5440            | 0.183       | 0.0000        |
| 2026/02/17 | AL7T                | 04/02/2027 |             | Index Future                   | 1792.6380                     | 1792.6380               | 1795.9270              | 1795.9270            | 0.183       | 0.0000        |
| 2026/02/17 | AL7T                | 06/05/2027 |             | Index Future                   | 1822.6820                     | 1822.6820               | 1826.0320              | 1826.0320            | 0.184       | 0.0000        |
| 2026/02/17 | ALBI                | 05/02/2026 |             | Index Future                   | 1397.7070                     | 1397.7070               | 1397.7070              | 1397.7070            | 0.000       | 0.0000        |
| 2026/02/17 | ALBI                | 07/05/2026 |             | Index Future                   | 1440.8420                     | 1440.8420               | 1443.2370              | 1443.2370            | 0.166       | 0.0000        |
| 2026/02/17 | ALBI                | 06/08/2026 |             | Index Future                   | 1466.3670                     | 1466.3670               | 1468.8040              | 1468.8040            | 0.166       | 0.0000        |
| 2026/02/17 | ALBI                | 05/11/2026 |             | Index Future                   | 1491.8840                     | 1491.8840               | 1494.3670              | 1494.3670            | 0.166       | 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 |        |
|------------|---------------------|------------|---------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/02/17 | ALBI                | 04/02/2027 |         | Index Future                   | 1517.5540                     | 1517.5540               | 1520.0840              | 0.167                | 0.0000      | 0.0000        |        |
| 2026/02/17 | ALBI                | 06/05/2027 |         | Index Future                   | 1542.9880                     | 1542.9880               | 1545.5640              | 0.167                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C002                | 31/03/2032 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C007                | 31/01/2037 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C030                | 31/01/2030 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C035                | 28/02/2035 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C038                | 31/01/2038 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C039                | 31/03/2039 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C040                | 06/10/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C040                | 31/01/2040 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C044                | 31/01/2044 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C048                | 28/02/2048 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C050                | 31/12/2050 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C186                | 21/12/2026 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C202                | 07/12/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C209                | 31/03/2036 |         | Price Contribution             | 6.2500                        | 93.7500                 | 6.2500                 | 93.7500              | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | C210                | 31/03/2028 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C213                | 28/02/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C214                | 28/02/2041 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C253                | 31/03/2053 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C219                | 31/03/2029 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C303                | 14/08/2015 |         | Price Contribution             | 100.0000                      | 100.0000                | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C303                | 28/02/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C333                | 15/09/2033 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C431                | 31/01/2031 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |
| 2026/02/17 | C442                | 25/04/2042 |         | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.000                | 0.0000      | 0.0000        |        |



| Deal Date  | Contract<br>Details | Strike C/P | Product    | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Todays<br>Closing Yield | Todays<br>ClosingPrice | % Movement<br>in MTM | Todays High | Todays<br>Low |        |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|--------|
| 2026/02/17 | C446                | 31/03/2046 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | C818                | 21/12/2027 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | C871                | 21/12/2026 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CC42                | 31/03/2042 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CI43                | 31/01/2043 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CI58                | 31/01/2058 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CR33                | 31/03/2033 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CR38                | 31/03/2038 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CS26                | 02/04/2026 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | CS33                | 15/09/2033 |            | Price Contribution             | 100.0000                      | 0.0000                  | 100.0000               | 0.0000               | 0.0000      | 0.0000        |        |
| 2026/02/17 | ES33                | 07/05/2026 |            | Bond Future                    | 8.4596                        | 95.9954                 | 8.4225                 | 96.1891              | 0.439       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 07/05/2026 | 11.69 Call | Bond Future                    | 15114.8400                    | 15.1148                 | 15308.5500             | 15.3086              | 1.282       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 07/05/2026 | 11.69 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/08/2026 |            | Bond Future                    | 8.5122                        | 97.7378                 | 8.4733                 | 97.9350              | 0.456       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/08/2026 | 12.02 Call | Bond Future                    | 15869.1700                    | 15.8692                 | 16066.3700             | 16.0664              | 1.243       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/08/2026 | 12.02 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 05/11/2026 |            | Bond Future                    | 8.5777                        | 95.6500                 | 8.5369                 | 95.8510              | 0.475       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 05/11/2026 | 10.83 Call | Bond Future                    | 10321.6400                    | 10.3216                 | 10522.5800             | 10.5226              | 1.947       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 05/11/2026 | 10.83 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 04/02/2027 |            | Bond Future                    | 8.6564                        | 97.3146                 | 8.6135                 | 97.5193              | 0.495       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 04/02/2027 | 9.70 Call  | Bond Future                    | 4818.0100                     | 4.8180                  | 5022.6900              | 5.0227               | 4.248       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 04/02/2027 | 9.70 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/05/2027 |            | Bond Future                    | 8.7467                        | 95.1707                 | 8.7016                 | 95.3792              | 0.516       | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/05/2027 | 8.80 Call  | Bond Future                    | 245.3800                      | 0.2454                  | 453.8500               | 0.4539               | 84.958      | 0.0000        | 0.0000 |
| 2026/02/17 | ES33                | 06/05/2027 | 8.80 Put   | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 07/05/2026 |            | Bond Future                    | 8.9209                        | 96.8417                 | 8.8946                 | 97.0577              | 0.295       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 07/05/2026 | 12.20 Call | Bond Future                    | 22200.2900                    | 22.2003                 | 22416.3200             | 22.4163              | 0.973       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 07/05/2026 | 12.20 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 06/08/2026 |            | Bond Future                    | 8.9689                        | 98.5994                 | 8.9418                 | 98.8194              | 0.302       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 06/08/2026 | 12.65 Call | Bond Future                    | 24125.0700                    | 24.1251                 | 24345.1000             | 24.3451              | 0.912       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 06/08/2026 | 12.65 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 05/11/2026 |            | Bond Future                    | 9.0226                        | 96.0545                 | 8.9946                 | 96.2785              | 0.310       | 0.0000        | 0.0000 |
| 2026/02/17 | ES42                | 05/11/2026 | 11.66 Call | Bond Future                    | 18089.6600                    | 18.0897                 | 18313.7300             | 18.3137              | 1.239       | 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 |
|------------|------------------|------------|-------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/02/17 | ES42             | 05/11/2026 | 11.66 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | ES42             | 04/02/2027 |                   | Bond Future                 | 9.0824                     | 97.7248              | 9.0535              | 97.9530           | 0.318       | 0.0000     |
| 2026/02/17 | ES42             | 04/02/2027 | 10.29 Call        | Bond Future                 | 8864.8800                  | 8.8649               | 9093.1300           | 9.0931            | 2.575       | 0.0000     |
| 2026/02/17 | ES42             | 04/02/2027 | 10.29 Put         | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | ES42             | 06/05/2027 |                   | Bond Future                 | 9.1511                     | 95.1154              | 9.1212              | 95.3478           | 0.327       | 0.0000     |
| 2026/02/17 | ES42             | 06/05/2027 | 9.33 Call         | Bond Future                 | 1373.0200                  | 1.3730               | 1605.4800           | 1.6055            | 16.931      | 0.0000     |
| 2026/02/17 | ES42             | 06/05/2027 | 9.33 Put          | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 05/02/2026 |                   | GOVI                        | 1371.6830                  | 1371.6830            | 1371.6830           | 1371.6830         | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 07/05/2026 |                   | GOVI                        | 1414.4470                  | 1414.4470            | 1416.8810           | 1416.8810         | 0.172       | 0.0000     |
| 2026/02/17 | GOVI             | 07/05/2026 | 1,177. Call<br>00 | GOVI                        | 2374470.0000               | 237.4470             | 2398810.0000        | 239.8810          | 1.025       | 0.0000     |
| 2026/02/17 | GOVI             | 07/05/2026 | 1,177. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 06/08/2026 |                   | GOVI                        | 1439.5040                  | 1439.5040            | 1441.9810           | 1441.9810         | 0.172       | 0.0000     |
| 2026/02/17 | GOVI             | 06/08/2026 | 1,189. Call<br>00 | GOVI                        | 2505040.0000               | 250.5040             | 2529810.0000        | 252.9810          | 0.989       | 0.0000     |
| 2026/02/17 | GOVI             | 06/08/2026 | 1,189. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 05/11/2026 |                   | GOVI                        | 1464.5530                  | 1464.5530            | 1467.0770           | 1467.0770         | 0.172       | 0.0000     |
| 2026/02/17 | GOVI             | 05/11/2026 | 1,277. Call<br>00 | GOVI                        | 1875530.0000               | 187.5530             | 1900770.0000        | 190.0770          | 1.346       | 0.0000     |
| 2026/02/17 | GOVI             | 05/11/2026 | 1,277. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 04/02/2027 |                   | GOVI                        | 1489.7530                  | 1489.7530            | 1492.3230           | 1492.3230         | 0.173       | 0.0000     |
| 2026/02/17 | GOVI             | 04/02/2027 | 1,369. Call<br>00 | GOVI                        | 1207530.0000               | 120.7530             | 1233230.0000        | 123.3230          | 2.128       | 0.0000     |
| 2026/02/17 | GOVI             | 04/02/2027 | 1,369. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GOVI             | 06/05/2027 |                   | GOVI                        | 1514.7210                  | 1514.7210            | 1517.3390           | 1517.3390         | 0.173       | 0.0000     |
| 2026/02/17 | GOVI             | 06/05/2027 | 1,427. Call<br>00 | GOVI                        | 877210.0000                | 87.7210              | 903390.0000         | 90.3390           | 2.984       | 0.0000     |
| 2026/02/17 | GOVI             | 06/05/2027 | 1,427. Put<br>00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | GVIX             | 01/01/2029 |                   | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     |
| 2026/02/17 | I258             | 07/05/2026 |                   | Bond Future                 | 139.6874                   | 139.6874             | 138.5867            | 138.5867          | 0.788       | 0.0000     |
| 2026/02/17 | I258             | 07/05/2026 | 113.73 Call       | Bond Future                 | 25957.4000                 | 25.9574              | 24856.6500          | 24.8567           | 4.241       | 0.0000     |
| 2026/02/17 | I258             | 07/05/2026 | 113.73 Put        | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2026/02/17 | I258             | 06/08/2026 |                   | Bond Future                 | 139.3783                   | 139.3783             | 138.2578            | 138.2578          | 0.804       | 0.0000     |
| 2026/02/17 | I258             | 06/08/2026 | 112.95 Call       | Bond Future                 | 26428.3105                 | 26.4283              | 25307.7512          | 25.3078           | 4.240       | 0.0000     |
| 2026/02/17 | I258             | 06/08/2026 | 112.95 Put        | Bond Future                 | 0.0005                     | 0.0000               | 0.0012              | 0.0000            | 144.681     | 0.0000     |
| 2026/02/17 | I258             | 05/11/2026 |                   | Bond Future                 | 141.8073                   | 141.8073             | 140.6676            | 140.6676          | 0.804       | 0.0000     |
| 2026/02/17 | I258             | 05/11/2026 | 114.95 Call       | Bond Future                 | 26857.3350                 | 26.8573              | 25717.7473          | 25.7177           | 4.243       | 0.0000     |
| 2026/02/17 | I258             | 05/11/2026 | 114.95 Put        | Bond Future                 | 0.0750                     | 0.0001               | 0.1373              | 0.0001            | 83.204      | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2026/02/17 | I258             | 04/02/2027 |             | Bond Future                 | 141.3891                   | 141.3891             | 140.2300            | 140.2300          | 0.820       | 0.0000     |
| 2026/02/17 | I258             | 04/02/2027 | 118.90 Call | Bond Future                 | 22498.4281                 | 22.4984              | 21343.7079          | 21.3437           | 5.132       | 0.0000     |
| 2026/02/17 | I258             | 04/02/2027 | 118.90 Put  | Bond Future                 | 9.2981                     | 0.0093               | 13.7579             | 0.0138            | 47.965      | 0.0000     |
| 2026/02/17 | I258             | 06/05/2027 |             | Bond Future                 | 143.7837                   | 143.7837             | 142.6055            | 142.6055          | 0.819       | 0.0000     |
| 2026/02/17 | I258             | 06/05/2027 | 134.78 Call | Bond Future                 | 10042.8747                 | 10.0429              | 9088.3728           | 9.0884            | 9.504       | 0.0000     |
| 2026/02/17 | I258             | 06/05/2027 | 134.78 Put  | Bond Future                 | 1039.1847                  | 1.0392               | 1262.9228           | 1.2629            | 21.530      | 0.0000     |
| 2026/02/17 | IGOV             | 05/02/2026 |             | Index Future                | 438.7740                   | 438.7740             | 438.7740            | 438.7740          | 0.000       | 0.0000     |
| 2026/02/17 | IGOV             | 07/05/2026 |             | Index Future                | 456.2080                   | 456.2080             | 455.9030            | 455.9030          | 0.067       | 0.0000     |
| 2026/02/17 | IGOV             | 06/08/2026 |             | Index Future                | 464.4000                   | 464.4000             | 464.0890            | 464.0890          | 0.067       | 0.0000     |
| 2026/02/17 | IGOV             | 05/11/2026 |             | Index Future                | 472.5890                   | 472.5890             | 472.2750            | 472.2750          | 0.066       | 0.0000     |
| 2026/02/17 | IGOV             | 04/02/2027 |             | Index Future                | 480.8270                   | 480.8270             | 480.5080            | 480.5080          | 0.066       | 0.0000     |
| 2026/02/17 | IGOV             | 06/05/2027 |             | Index Future                | 488.9910                   | 488.9910             | 488.6680            | 488.6680          | 0.066       | 0.0000     |
| 2026/02/17 | IS10             | 16/03/2026 |             | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 15/06/2026 |             | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 21/09/2026 |             | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 21/12/2026 |             | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 15/03/2027 |             | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 21/06/2027 |             | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 20/09/2027 |             | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 20/12/2027 |             | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 22/03/2028 |             | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 20/06/2028 |             | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     |
| 2026/02/17 | IS10             | 19/09/2028 |             | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     |
| 2026/02/17 | J186             | 21/12/2026 |             | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     |
| 2026/02/17 | JBAF             | 18/03/2026 |             | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     |
| 2026/02/17 | JBAF             | 17/06/2026 |             | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000              | 91.6000           | 0.000       | 0.0000     |
| 2026/02/17 | R033             | 07/05/2026 |             | Bond Future                 | 7.6505                     | 113.5273             | 7.6345              | 113.6184          | 0.209       | 0.0000     |
| 2026/02/17 | R033             | 07/05/2026 | 10.38 Call  | Bond Future                 | 14242.8300                 | 14.2428              | 14333.5000          | 14.3335           | 0.637       | 0.0000     |
| 2026/02/17 | R033             | 07/05/2026 | 10.38 Put   | Bond Future                 | 3.8100                     | 0.0038               | 3.3700              | 0.0034            | 11.549      | 0.0000     |
| 2026/02/17 | R033             | 06/08/2026 |             | Bond Future                 | 7.6741                     | 115.5602             | 7.6573              | 115.6529          | 0.219       | 0.0000     |
| 2026/02/17 | R033             | 06/08/2026 | 10.25 Call  | Bond Future                 | 13212.0700                 | 13.2121              | 13300.0400          | 13.3000           | 0.666       | 0.0000     |
| 2026/02/17 | R033             | 06/08/2026 | 10.25 Put   | Bond Future                 | 106.1800                   | 0.1062               | 101.4100            | 0.1014            | 4.492       | 0.0000     |
| 2026/02/17 | R033             | 05/11/2026 |             | Bond Future                 | 7.7070                     | 112.5079             | 7.6892              | 112.6024          | 0.230       | 0.0000     |
| 2026/02/17 | R033             | 05/11/2026 | 9.33 Call   | Bond Future                 | 8831.8300                  | 8.8318               | 8909.8900           | 8.9099            | 0.884       | 0.0000     |
| 2026/02/17 | R033             | 05/11/2026 | 9.33 Put    | Bond Future                 | 600.8500                   | 0.6009               | 584.3300            | 0.5843            | 2.749       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/02/17 | R033             | 04/02/2027 |            | Bond Future                 | 7.7488                     | 114.4397             | 7.7300              | 114.5363          | 0.242       | 0.0000     | 0.0000 |
| 2026/02/17 | R033             | 04/02/2027 | 8.65 Call  | Bond Future                 | 6054.7200                  | 6.0547               | 6120.2100           | 6.1202            | 1.082       | 0.0000     | 0.0000 |
| 2026/02/17 | R033             | 04/02/2027 | 8.65 Put   | Bond Future                 | 1545.9100                  | 1.5459               | 1514.8500           | 1.5149            | 2.009       | 0.0000     | 0.0000 |
| 2026/02/17 | R033             | 06/05/2027 |            | Bond Future                 | 7.8043                     | 111.3126             | 7.7844              | 111.4111          | 0.255       | 0.0000     | 0.0000 |
| 2026/02/17 | R033             | 06/05/2027 | 7.93 Call  | Bond Future                 | 3406.5700                  | 3.4066               | 3457.1200           | 3.4571            | 1.484       | 0.0000     | 0.0000 |
| 2026/02/17 | R033             | 06/05/2027 | 7.93 Put   | Bond Future                 | 2787.4500                  | 2.7875               | 2739.4600           | 2.7395            | 1.722       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.66 Call | Bond Future                 | 15785.9900                 | 15.7860              | 15956.6600          | 15.9567           | 1.081       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.66 Put  | Bond Future                 | 0.0800                     | 0.0001               | 0.0600              | 0.0001            | 25.000      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.16 Call | Bond Future                 | 13114.5100                 | 13.1145              | 13284.9700          | 13.2850           | 1.300       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.16 Put  | Bond Future                 | 1.1700                     | 0.0012               | 0.9400              | 0.0009            | 19.658      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.66 Put   | Bond Future                 | 6.3200                     | 0.0063               | 5.2400              | 0.0052            | 17.089      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.66 Call  | Bond Future                 | 10341.5200                 | 10.3415              | 10511.1300          | 10.5111           | 1.640       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.71 Call | Bond Future                 | 16047.6000                 | 16.0476              | 16218.2800          | 16.2183           | 1.064       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.71 Put  | Bond Future                 | 0.0600                     | 0.0001               | 0.0500              | 0.0001            | 16.667      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.21 Call | Bond Future                 | 13386.1800                 | 13.3862              | 13556.6900          | 13.5567           | 1.274       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.21 Put  | Bond Future                 | 0.9100                     | 0.0009               | 0.7300              | 0.0007            | 19.780      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.71 Put   | Bond Future                 | 5.5100                     | 0.0055               | 4.5600              | 0.0046            | 17.241      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.71 Call  | Bond Future                 | 10623.4100                 | 10.6234              | 10793.1500          | 10.7932           | 1.598       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.64 Call | Bond Future                 | 15681.0700                 | 15.6811              | 15851.7400          | 15.8517           | 1.088       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.64 Put  | Bond Future                 | 0.0900                     | 0.0001               | 0.0700              | 0.0001            | 22.222      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.14 Call | Bond Future                 | 13005.5600                 | 13.0056              | 13176.0000          | 13.1760           | 1.311       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.14 Put  | Bond Future                 | 1.2900                     | 0.0013               | 1.0400              | 0.0010            | 19.380      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.64 Put   | Bond Future                 | 6.6900                     | 0.0067               | 5.5500              | 0.0056            | 17.040      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.64 Call  | Bond Future                 | 10228.5000                 | 10.2285              | 10398.0500          | 10.3981           | 1.658       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.29 Put   | Bond Future                 | 366.3900                   | 0.3664               | 325.1900            | 0.3252            | 11.245      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.29 Call  | Bond Future                 | 2509.6700                  | 2.5097               | 2639.1600           | 2.6392            | 5.160       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.79 Put   | Bond Future                 | 81.1800                    | 0.0812               | 69.9900             | 0.0700            | 13.784      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.79 Call  | Bond Future                 | 5316.6600                  | 5.3167               | 5476.1600           | 5.4762            | 3.000       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.20 Call  | Bond Future                 | 7706.0200                  | 7.7060               | 7873.0000           | 7.8730            | 2.167       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 9.20 Put   | Bond Future                 | 23.9900                    | 0.0240               | 20.2800             | 0.0203            | 15.465      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 |            | Bond Future                 | 7.9547                     | 107.4867             | 7.9283              | 107.6574          | 0.331       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.86 Call | Bond Future                 | 16826.4200                 | 16.8264              | 16997.1100          | 16.9971           | 1.014       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 10.86 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0200              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.55 Call  | Bond Future                 | 3933.5300                  | 3.9335               | 4083.0500           | 4.0831            | 3.801       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 07/05/2026 | 8.55 Put   | Bond Future                 | 167.1300                   | 0.1671               | 145.9600            | 0.1460            | 12.667      | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/08/2026 |            | Bond Future                 | 7.9850                     | 109.4114             | 7.9575              | 109.5852          | 0.344       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/08/2026 | 11.06 Call | Bond Future                 | 17332.8200                 | 17.3328              | 17506.3700          | 17.5064           | 1.001       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/08/2026 | 11.06 Put  | Bond Future                 | 2.2100                     | 0.0022               | 1.9400              | 0.0019            | 12.217      | 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 |
|------------|---------------------|------------|------------|--------------------------------|-------------------------------|-------------------------|------------|------------------------|----------------------|-------------|---------------|
| 2026/02/17 | R035                | 06/08/2026 | 8.29 Put   | Bond Future                    | 883.3200                      | 0.8833                  | 825.1600   | 0.8252                 | 6.584                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 8.29 Call  | Bond Future                    | 2790.2200                     | 2.7902                  | 2905.8800  | 2.9059                 | 4.145                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 8.79 Put   | Bond Future                    | 372.7200                      | 0.3727                  | 345.0000   | 0.3450                 | 7.437                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 8.79 Call  | Bond Future                    | 5310.0800                     | 5.3101                  | 5456.1800  | 5.4562                 | 2.751                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.39 Call  | Bond Future                    | 8559.5200                     | 8.5595                  | 8722.1700  | 8.7222                 | 1.900                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.39 Put   | Bond Future                    | 135.7100                      | 0.1357                  | 124.5400   | 0.1245                 | 8.231                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.71 Call  | Bond Future                    | 10300.1400                    | 10.3001                 | 10467.0200 | 10.4670                | 1.620                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.71 Put   | Bond Future                    | 81.1800                       | 0.0812                  | 74.2400    | 0.0742                 | 8.549                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.21 Call  | Bond Future                    | 7578.0000                     | 7.5780                  | 7737.1400  | 7.7371                 | 2.100                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.21 Put   | Bond Future                    | 183.3800                      | 0.1834                  | 168.7000   | 0.1687                 | 8.005                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 8.71 Put   | Bond Future                    | 426.8300                      | 0.4268                  | 395.5800   | 0.3956                 | 7.321                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 8.71 Call  | Bond Future                    | 4887.1000                     | 4.8871                  | 5029.6700  | 5.0297                 | 2.917                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 10.22 Call | Bond Future                    | 13020.2300                    | 13.0202                 | 13191.3000 | 13.1913                | 1.314                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 10.22 Put  | Bond Future                    | 28.9800                       | 0.0290                  | 26.2300    | 0.0262                 | 9.489                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.72 Call  | Bond Future                    | 10354.2800                    | 10.3543                 | 10521.2600 | 10.5213                | 1.613                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.72 Put   | Bond Future                    | 79.9200                       | 0.0799                  | 73.0800    | 0.0731                 | 8.559                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.22 Put   | Bond Future                    | 180.2800                      | 0.1803                  | 165.8300   | 0.1658                 | 8.015                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.22 Call  | Bond Future                    | 7632.4400                     | 7.6324                  | 7791.8100  | 7.7918                 | 2.088                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 10.13 Call | Bond Future                    | 12546.8300                    | 12.5468                 | 12717.2400 | 12.7172                | 1.358                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 10.13 Put  | Bond Future                    | 37.0500                       | 0.0371                  | 33.6400    | 0.0336                 | 9.204                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.63 Call  | Bond Future                    | 9866.3100                     | 9.8663                  | 10032.3300 | 10.0323                | 1.683                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.63 Put   | Bond Future                    | 92.0400                       | 0.0920                  | 84.2400    | 0.0842                 | 8.475                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.13 Put   | Bond Future                    | 210.1600                      | 0.2102                  | 193.5600   | 0.1936                 | 7.899                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 06/08/2026 | 9.13 Call  | Bond Future                    | 7142.8000                     | 7.1428                  | 7300.0200  | 7.3000                 | 2.201                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 9.80 Call  | Bond Future                    | 10442.1500                    | 10.4422                 | 10607.1900 | 10.6072                | 1.581                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 9.80 Put   | Bond Future                    | 188.7000                      | 0.1887                  | 176.7500   | 0.1768                 | 6.333                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 9.30 Call  | Bond Future                    | 7853.7400                     | 7.8537                  | 8009.4700  | 8.0095                 | 1.983                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 9.30 Put   | Bond Future                    | 354.0300                      | 0.3540                  | 332.7700   | 0.3328                 | 6.005                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.80 Put   | Bond Future                    | 680.4200                      | 0.6804                  | 642.3900   | 0.6424                 | 5.589                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.80 Call  | Bond Future                    | 5321.8100                     | 5.3218                  | 5460.7700  | 5.4608                 | 2.611                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 |            | Bond Future                    | 8.0260                        | 106.7947                | 7.9974     | 106.9717               | 0.357                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 10.03 Call | Bond Future                    | 11626.3100                    | 11.6263                 | 11794.2000 | 11.7942                | 1.444                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 10.03 Put  | Bond Future                    | 140.0700                      | 0.1401                  | 130.9700   | 0.1310                 | 6.497                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.97 Call  | Bond Future                    | 6172.0900                     | 6.1721                  | 6317.7600  | 6.3178                 | 2.360                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.97 Put   | Bond Future                    | 546.8600                      | 0.5469                  | 515.5400   | 0.5155                 | 5.727                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.47 Call  | Bond Future                    | 3748.1800                     | 3.7482                  | 3869.8200  | 3.8698                 | 3.245                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 8.47 Put   | Bond Future                    | 1052.7200                     | 1.0527                  | 997.3700   | 0.9974                 | 5.258                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 7.97 Put   | Bond Future                    | 2059.6300                     | 2.0596                  | 1965.2500  | 1.9653                 | 4.582                | 0.0000      | 0.0000        |
| 2026/02/17 | R035                | 05/11/2026 | 7.97 Call  | Bond Future                    | 1713.2100                     | 1.7132                  | 1795.8200  | 1.7958                 | 4.822                | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/02/17 | R035             | 04/02/2027 |            | Bond Future                 | 8.0756                     | 108.6295             | 8.0457              | 108.8099          | 0.371       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 04/02/2027 | 9.02 Call  | Bond Future                 | 6274.4600                  | 6.2745               | 6416.9300           | 6.4169            | 2.271       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 04/02/2027 | 9.02 Put   | Bond Future                 | 789.8300                   | 0.7898               | 751.9500            | 0.7520            | 4.796       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/05/2027 |            | Bond Future                 | 8.1321                     | 105.9465             | 8.1008              | 106.1301          | 0.386       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/05/2027 | 8.25 Call  | Bond Future                 | 2834.7300                  | 2.8347               | 2935.0600           | 2.9351            | 3.539       | 0.0000     | 0.0000 |
| 2026/02/17 | R035             | 06/05/2027 | 8.25 Put   | Bond Future                 | 2148.0500                  | 2.1481               | 2064.7600           | 2.0648            | 3.877       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 07/05/2026 |            | Bond Future                 | 8.3499                     | 120.0315             | 8.3287              | 120.2094          | 0.254       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 07/05/2026 | 11.40 Call | Bond Future                 | 22182.2800                 | 22.1823              | 22360.2000          | 22.3602           | 0.802       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 07/05/2026 | 11.40 Put  | Bond Future                 | 0.0200                     | 0.0000               | 0.0200              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/08/2026 |            | Bond Future                 | 8.3916                     | 122.1808             | 8.3696              | 122.3620          | 0.262       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/08/2026 | 11.77 Call | Bond Future                 | 23825.7300                 | 23.8257              | 24006.7000          | 24.0067           | 0.760       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/08/2026 | 11.77 Put  | Bond Future                 | 1.8100                     | 0.0018               | 1.6100              | 0.0016            | 11.050      | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 05/11/2026 |            | Bond Future                 | 8.4400                     | 118.8014             | 8.4172              | 118.9859          | 0.270       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 05/11/2026 | 10.72 Call | Bond Future                 | 16714.2600                 | 16.7143              | 16892.0200          | 16.8920           | 1.064       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 05/11/2026 | 10.72 Put  | Bond Future                 | 118.8000                   | 0.1188               | 112.0600            | 0.1121            | 5.673       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 04/02/2027 |            | Bond Future                 | 8.4956                     | 120.8412             | 8.4718              | 121.0293          | 0.279       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 04/02/2027 | 9.60 Call  | Bond Future                 | 9224.4500                  | 9.2245               | 9377.2800           | 9.3773            | 1.657       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 04/02/2027 | 9.60 Put   | Bond Future                 | 908.5900                   | 0.9086               | 873.3400            | 0.8733            | 3.880       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/05/2027 |            | Bond Future                 | 8.5607                     | 117.3799             | 8.5360              | 117.5715          | 0.288       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/05/2027 | 8.71 Call  | Bond Future                 | 3962.8300                  | 3.9628               | 4068.8700           | 4.0689            | 2.676       | 0.0000     | 0.0000 |
| 2026/02/17 | R038             | 06/05/2027 | 8.71 Put   | Bond Future                 | 2813.4100                  | 2.8134               | 2727.8600           | 2.7279            | 3.041       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 07/05/2026 |            | Bond Future                 | 8.5732                     | 133.1833             | 8.5369              | 133.6638          | 0.423       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 07/05/2026 | 11.69 Call | Bond Future                 | 32408.1500                 | 32.4082              | 32888.7000          | 32.8887           | 1.483       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 07/05/2026 | 11.69 Put  | Bond Future                 | 0.0600                     | 0.0001               | 0.0400              | 0.0000            | 33.333      | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/08/2026 |            | Bond Future                 | 8.6079                     | 135.5682             | 8.5706              | 136.0572          | 0.433       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/08/2026 | 12.28 Call | Bond Future                 | 36459.0700                 | 36.4591              | 36947.7700          | 36.9478           | 1.340       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/08/2026 | 12.28 Put  | Bond Future                 | 2.1500                     | 0.0022               | 1.8100              | 0.0018            | 15.814      | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 05/11/2026 |            | Bond Future                 | 8.6468                     | 132.0410             | 8.6085              | 132.5389          | 0.443       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 05/11/2026 | 11.21 Call | Bond Future                 | 27420.1800                 | 27.4202              | 27904.6000          | 27.9046           | 1.767       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 05/11/2026 | 11.21 Put  | Bond Future                 | 154.9300                   | 0.1549               | 141.4700            | 0.1415            | 8.688       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 04/02/2027 |            | Bond Future                 | 8.6901                     | 134.3084             | 8.6507              | 134.8151          | 0.454       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 04/02/2027 | 9.99 Call  | Bond Future                 | 16291.3200                 | 16.2913              | 16721.3000          | 16.7213           | 2.639       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 04/02/2027 | 9.99 Put   | Bond Future                 | 1256.1500                  | 1.2562               | 1179.4700           | 1.1795            | 6.104       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/05/2027 |            | Bond Future                 | 8.7393                     | 130.6944             | 8.6987              | 131.2099          | 0.464       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/05/2027 | 8.92 Call  | Bond Future                 | 6915.9300                  | 6.9159               | 7214.3700           | 7.2144            | 4.315       | 0.0000     | 0.0000 |
| 2026/02/17 | R053             | 06/05/2027 | 8.92 Put   | Bond Future                 | 4659.9800                  | 4.6600               | 4442.8500           | 4.4429            | 4.659       | 0.0000     | 0.0000 |
| 2026/02/17 | R186             | 07/05/2026 |            | Bond Future                 | 8.6900                     | 105.1300             | 8.6900              | 105.1300          | 0.000       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|-------------------------|------------------------|----------------------|-------------|---------------|
| 2026/02/17 | R186                | 07/05/2026 | 8.69 Call   | Bond Future                    | 73.8300                       | 0.0738                  | 73.3700                | 0.0734               | 0.623       | 0.0000        |
| 2026/02/17 | R186                | 07/05/2026 | 8.69 Put    | Bond Future                    | 73.8300                       | 0.0738                  | 73.3700                | 0.0734               | 0.623       | 0.0000        |
| 2026/02/17 | R186                | 06/08/2026 |             | Bond Future                    | 8.5700                        | 102.1093                | 8.5700                 | 102.1093             | 0.000       | 0.0000        |
| 2026/02/17 | R186                | 06/08/2026 | 8.57 Call   | Bond Future                    | 73.6100                       | 0.0736                  | 73.3900                | 0.0734               | 0.299       | 0.0000        |
| 2026/02/17 | R186                | 06/08/2026 | 8.57 Put    | Bond Future                    | 73.6100                       | 0.0736                  | 73.3900                | 0.0734               | 0.299       | 0.0000        |
| 2026/02/17 | R186                | 05/11/2026 |             | Bond Future                    | 8.1200                        | 104.2987                | 8.1200                 | 104.2987             | 0.000       | 0.0000        |
| 2026/02/17 | R186                | 05/11/2026 | 8.12 Call   | Bond Future                    | 45.1200                       | 0.0451                  | 45.0400                | 0.0450               | 0.177       | 0.0000        |
| 2026/02/17 | R186                | 05/11/2026 | 8.12 Put    | Bond Future                    | 45.1200                       | 0.0451                  | 45.0400                | 0.0450               | 0.177       | 0.0000        |
| 2026/02/17 | R202                | 07/05/2026 |             | Bond Future                    | 305.8822                      | 305.8822                | 305.2303               | 305.2303             | 0.213       | 0.0000        |
| 2026/02/17 | R202                | 07/05/2026 | 277.55 Call | Bond Future                    | 28332.2200                    | 28.3322                 | 27680.2500             | 27.6803              | 2.301       | 0.0000        |
| 2026/02/17 | R202                | 07/05/2026 | 277.55 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | R202                | 06/08/2026 |             | Bond Future                    | 306.0359                      | 306.0359                | 305.3725               | 305.3725             | 0.217       | 0.0000        |
| 2026/02/17 | R202                | 06/08/2026 | 278.86 Call | Bond Future                    | 27175.8500                    | 27.1759                 | 26512.5400             | 26.5125              | 2.441       | 0.0000        |
| 2026/02/17 | R202                | 06/08/2026 | 278.86 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | R202                | 05/11/2026 |             | Bond Future                    | 311.3705                      | 311.3705                | 310.6964               | 310.6964             | 0.217       | 0.0000        |
| 2026/02/17 | R202                | 05/11/2026 | 280.46 Call | Bond Future                    | 30910.5300                    | 30.9105                 | 30236.3500             | 30.2364              | 2.181       | 0.0000        |
| 2026/02/17 | R202                | 05/11/2026 | 280.46 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | R202                | 04/02/2027 |             | Bond Future                    | 311.3098                      | 311.3098                | 310.6253               | 310.6253             | 0.220       | 0.0000        |
| 2026/02/17 | R202                | 04/02/2027 | 294.73 Call | Bond Future                    | 16579.7600                    | 16.5798                 | 15895.3200             | 15.8953              | 4.128       | 0.0000        |
| 2026/02/17 | R202                | 04/02/2027 | 294.73 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | R202                | 06/05/2027 |             | Bond Future                    | 316.5859                      | 316.5859                | 315.8910               | 315.8910             | 0.219       | 0.0000        |
| 2026/02/17 | R202                | 06/05/2027 | 306.99 Call | Bond Future                    | 9595.9300                     | 9.5959                  | 8901.0400              | 8.9010               | 7.242       | 0.0000        |
| 2026/02/17 | R202                | 06/05/2027 | 306.99 Put  | Bond Future                    | 0.0000                        | 0.0000                  | 0.0000                 | 0.0000               | 0.000       | 0.0000        |
| 2026/02/17 | R209                | 07/05/2026 |             | Bond Future                    | 8.1125                        | 88.2081                 | 8.0760                 | 88.4337              | 0.450       | 0.0000        |
| 2026/02/17 | R209                | 07/05/2026 | 11.07 Call  | Bond Future                    | 16038.2700                    | 16.0383                 | 16263.9000             | 16.2639              | 1.407       | 0.0000        |
| 2026/02/17 | R209                | 07/05/2026 | 11.07 Put   | Bond Future                    | 0.0200                        | 0.0000                  | 0.0100                 | 0.0000               | 50.000      | 0.0000        |
| 2026/02/17 | R209                | 06/08/2026 |             | Bond Future                    | 8.1457                        | 89.7876                 | 8.1079                 | 90.0173              | 0.465       | 0.0000        |
| 2026/02/17 | R209                | 06/08/2026 | 11.39 Call  | Bond Future                    | 17122.4900                    | 17.1225                 | 17351.9900             | 17.3520              | 1.340       | 0.0000        |
| 2026/02/17 | R209                | 06/08/2026 | 11.39 Put   | Bond Future                    | 1.4000                        | 0.0014                  | 1.1800                 | 0.0012               | 15.714      | 0.0000        |
| 2026/02/17 | R209                | 05/11/2026 |             | Bond Future                    | 8.1856                        | 88.1821                 | 8.1463                 | 88.4159              | 0.480       | 0.0000        |
| 2026/02/17 | R209                | 05/11/2026 | 10.32 Call  | Bond Future                    | 11712.6000                    | 11.7126                 | 11936.5100             | 11.9365              | 1.912       | 0.0000        |
| 2026/02/17 | R209                | 05/11/2026 | 10.32 Put   | Bond Future                    | 117.6000                      | 0.1176                  | 107.6400               | 0.1076               | 8.469       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 |             | Bond Future                    | 8.2321                        | 89.6968                 | 8.1913                 | 89.9349              | 0.496       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 | 9.28 Call   | Bond Future                    | 6525.6900                     | 6.5257                  | 6719.9700              | 6.7200               | 2.977       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 | 9.28 Put    | Bond Future                    | 683.9300                      | 0.6839                  | 640.0700               | 0.6401               | 6.413       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 | 8.96 Call   | Bond Future                    | 5072.6900                     | 5.0727                  | 5251.2500              | 5.2513               | 3.520       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 | 8.96 Put    | Bond Future                    | 961.1400                      | 0.9611                  | 901.5600               | 0.9016               | 6.199       | 0.0000        |
| 2026/02/17 | R209                | 04/02/2027 | 8.03 Put    | Bond Future                    | 2710.3500                     | 2.7104                  | 2571.6000              | 2.5716               | 5.119       | 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 |
|------------|---------------------|------------|-------------|--------------------------------|-------------------------------|--------------------------|-------------------------|----------------------|--------------|----------------|
| 2026/02/17 | R209                | 04/02/2027 | 8.03 Call   | Bond Future                    | 1523.3900                     | 1.5234                   | 1622.7800               | 1.6228               | 6.524        | 0.0000         |
| 2026/02/17 | R209                | 06/05/2027 |             | Bond Future                    | 8.2881                        | 88.0467                  | 8.2456                  | 88.2891              | 0.512        | 0.0000         |
| 2026/02/17 | R209                | 06/05/2027 | 8.41 Call   | Bond Future                    | 2889.2300                     | 2.8892                   | 3023.4100               | 3.0234               | 4.644        | 0.0000         |
| 2026/02/17 | R209                | 06/05/2027 | 8.41 Put    | Bond Future                    | 2197.9000                     | 2.1979                   | 2089.6900               | 2.0897               | 4.923        | 0.0000         |
| 2026/02/17 | R210                | 07/05/2026 |             | Bond Future                    | 260.9429                      | 260.9429                 | 260.9902                | 260.9902             | 0.018        | 0.0000         |
| 2026/02/17 | R210                | 07/05/2026 | 255.40 Call | Bond Future                    | 5542.9300                     | 5.5429                   | 5590.1600               | 5.5902               | 0.852        | 0.0000         |
| 2026/02/17 | R210                | 07/05/2026 | 255.40 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/02/17 | R210                | 06/08/2026 |             | Bond Future                    | 265.6793                      | 265.6793                 | 265.7274                | 265.7274             | 0.018        | 0.0000         |
| 2026/02/17 | R210                | 06/08/2026 | 259.84 Call | Bond Future                    | 5839.2500                     | 5.8393                   | 5887.3600               | 5.8874               | 0.824        | 0.0000         |
| 2026/02/17 | R210                | 06/08/2026 | 259.84 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/02/17 | R210                | 05/11/2026 |             | Bond Future                    | 266.7907                      | 266.7907                 | 266.8407                | 266.8407             | 0.019        | 0.0000         |
| 2026/02/17 | R210                | 05/11/2026 | 253.33 Call | Bond Future                    | 13460.6800                    | 13.4607                  | 13510.7200              | 13.5107              | 0.372        | 0.0000         |
| 2026/02/17 | R210                | 05/11/2026 | 253.33 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/02/17 | R210                | 04/02/2027 |             | Bond Future                    | 271.4375                      | 271.4375                 | 271.4891                | 271.4891             | 0.019        | 0.0000         |
| 2026/02/17 | R210                | 04/02/2027 | 266.03 Call | Bond Future                    | 5407.5200                     | 5.4075                   | 5459.1000               | 5.4591               | 0.954        | 0.0000         |
| 2026/02/17 | R210                | 04/02/2027 | 266.03 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/02/17 | R210                | 06/05/2027 |             | Bond Future                    | 272.4681                      | 272.4681                 | 272.5212                | 272.5212             | 0.020        | 0.0000         |
| 2026/02/17 | R210                | 06/05/2027 | 271.13 Call | Bond Future                    | 1338.0600                     | 1.3381                   | 1391.2100               | 1.3912               | 3.972        | 0.0000         |
| 2026/02/17 | R210                | 06/05/2027 | 271.13 Put  | Bond Future                    | 0.0000                        | 0.0000                   | 0.0000                  | 0.0000               | 0.000        | 0.0000         |
| 2026/02/17 | R213                | 07/05/2026 |             | Bond Future                    | 7.3481                        | 99.9862                  | 7.3320                  | 100.0498             | 0.219        | 0.0000         |
| 2026/02/17 | R213                | 07/05/2026 | 9.80 Call   | Bond Future                    | 9141.5800                     | 9.1416                   | 9205.1500               | 9.2052               | 0.695        | 0.0000         |
| 2026/02/17 | R213                | 07/05/2026 | 9.80 Put    | Bond Future                    | 0.1600                        | 0.0002                   | 0.1300                  | 0.0001               | 18.750       | 0.0000         |
| 2026/02/17 | R213                | 06/08/2026 |             | Bond Future                    | 7.3560                        | 101.7766                 | 7.3389                  | 101.8414             | 0.233        | 0.0000         |
| 2026/02/17 | R213                | 06/08/2026 | 9.69 Call   | Bond Future                    | 8370.5800                     | 8.3706                   | 8434.5800               | 8.4346               | 0.765        | 0.0000         |
| 2026/02/17 | R213                | 06/08/2026 | 9.69 Put    | Bond Future                    | 10.1200                       | 0.0101                   | 9.3700                  | 0.0094               | 7.411        | 0.0000         |
| 2026/02/17 | R213                | 05/11/2026 |             | Bond Future                    | 7.3797                        | 99.9791                  | 7.3614                  | 100.0452             | 0.249        | 0.0000         |
| 2026/02/17 | R213                | 05/11/2026 | 8.75 Call   | Bond Future                    | 4943.9100                     | 4.9439                   | 5003.1100               | 5.0031               | 1.197        | 0.0000         |
| 2026/02/17 | R213                | 05/11/2026 | 8.75 Put    | Bond Future                    | 154.1900                      | 0.1542                   | 147.3000                | 0.1473               | 4.469        | 0.0000         |
| 2026/02/17 | R213                | 04/02/2027 |             | Bond Future                    | 7.4148                        | 101.6971                 | 7.3951                  | 101.7646             | 0.266        | 0.0000         |
| 2026/02/17 | R213                | 04/02/2027 | 8.14 Call   | Bond Future                    | 2954.9600                     | 2.9550                   | 3004.9000               | 3.0049               | 1.690        | 0.0000         |
| 2026/02/17 | R213                | 04/02/2027 | 8.14 Put    | Bond Future                    | 514.6900                      | 0.5147                   | 497.1600                | 0.4972               | 3.406        | 0.0000         |
| 2026/02/17 | R213                | 06/05/2027 |             | Bond Future                    | 7.4617                        | 99.8493                  | 7.4404                  | 99.9182              | 0.286        | 0.0000         |
| 2026/02/17 | R213                | 06/05/2027 | 7.56 Call   | Bond Future                    | 1514.5300                     | 1.5145                   | 1550.7800               | 1.5508               | 2.393        | 0.0000         |
| 2026/02/17 | R213                | 06/05/2027 | 7.56 Put    | Bond Future                    | 1197.4600                     | 1.1975                   | 1164.8100               | 1.1648               | 2.727        | 0.0000         |
| 2026/02/17 | R214                | 07/05/2026 |             | Bond Future                    | 8.5091                        | 84.5395                  | 8.4830                  | 84.7315              | 0.307        | 0.0000         |
| 2026/02/17 | R214                | 07/05/2026 | 11.53 Call  | Bond Future                    | 18596.0600                    | 18.5961                  | 18788.0200              | 18.7880              | 1.032        | 0.0000         |
| 2026/02/17 | R214                | 07/05/2026 | 11.53 Put   | Bond Future                    | 0.0200                        | 0.0000                   | 0.0200                  | 0.0000               | 0.000        | 0.0000         |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2026/02/17 | R214             | 06/08/2026 |            | Bond Future                 | 8.5457                     | 86.0533              | 8.5188              | 86.2487           | 0.315       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 06/08/2026 | 11.97 Call | Bond Future                 | 20428.7600                 | 20.4288              | 20624.0400          | 20.6240           | 0.956       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 06/08/2026 | 11.97 Put  | Bond Future                 | 1.3000                     | 0.0013               | 1.1400              | 0.0011            | 12.308      | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 05/11/2026 |            | Bond Future                 | 8.5893                     | 84.2387              | 8.5616              | 84.4377           | 0.323       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 05/11/2026 | 10.97 Call | Bond Future                 | 14986.8100                 | 14.9868              | 15179.2600          | 15.1793           | 1.284       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 05/11/2026 | 10.97 Put  | Bond Future                 | 99.1900                    | 0.0992               | 92.6800             | 0.0927            | 6.563       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 04/02/2027 |            | Bond Future                 | 8.6390                     | 85.6861              | 8.6104              | 85.8887           | 0.331       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 04/02/2027 | 9.90 Call  | Bond Future                 | 8965.7600                  | 8.9658               | 9136.9100           | 9.1369            | 1.909       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 04/02/2027 | 9.90 Put   | Bond Future                 | 671.1300                   | 0.6711               | 639.6600            | 0.6397            | 4.689       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 06/05/2027 |            | Bond Future                 | 8.6927                     | 83.8237              | 8.6632              | 84.0300           | 0.339       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 06/05/2027 | 8.88 Call  | Bond Future                 | 3798.5300                  | 3.7985               | 3916.6400           | 3.9166            | 3.109       | 0.0000     | 0.0000 |
| 2026/02/17 | R214             | 06/05/2027 | 8.88 Put   | Bond Future                 | 2505.4100                  | 2.5054               | 2417.2600           | 2.4173            | 3.518       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 |            | Bond Future                 | 8.6850                     | 102.3447             | 8.6589              | 102.5997          | 0.300       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 11.72 Call | Bond Future                 | 23864.4300                 | 23.8644              | 24119.4800          | 24.1195           | 1.069       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 11.72 Put  | Bond Future                 | 0.0700                     | 0.0001               | 0.0500              | 0.0001            | 28.571      | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 8.30 Put   | Bond Future                 | 4090.2000                  | 4.0902               | 3866.0700           | 3.8661            | 5.480       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 8.30 Call  | Bond Future                 | 219.4300                   | 0.2194               | 250.3700            | 0.2504            | 14.100      | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 8.70 Put   | Bond Future                 | 1438.8400                  | 1.4388               | 1311.0900           | 1.3111            | 8.879       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 8.70 Call  | Bond Future                 | 1585.0800                  | 1.5851               | 1712.4000           | 1.7124            | 8.032       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 9.18 Call  | Bond Future                 | 5005.9500                  | 5.0060               | 5219.3100           | 5.2193            | 4.262       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 9.18 Put   | Bond Future                 | 351.3700                   | 0.3514               | 309.6600            | 0.3097            | 11.871      | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 9.19 Call  | Bond Future                 | 5086.4200                  | 5.0864               | 5300.8100           | 5.3008            | 4.215       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 07/05/2026 | 9.19 Put   | Bond Future                 | 341.3400                   | 0.3413               | 300.6600            | 0.3007            | 11.918      | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/08/2026 |            | Bond Future                 | 8.7228                     | 104.1773             | 8.6959              | 104.4370          | 0.307       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/08/2026 | 12.37 Call | Bond Future                 | 27329.7100                 | 27.3297              | 27589.1400          | 27.5891           | 0.949       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/08/2026 | 12.37 Put  | Bond Future                 | 1.5900                     | 0.0016               | 1.3900              | 0.0014            | 12.579      | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 05/11/2026 |            | Bond Future                 | 8.7667                     | 101.5340             | 8.7391              | 101.7984          | 0.315       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 05/11/2026 | 11.31 Call | Bond Future                 | 20427.2500                 | 20.4273              | 20683.9000          | 20.6839           | 1.256       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 05/11/2026 | 11.31 Put  | Bond Future                 | 118.0700                   | 0.1181               | 110.3200            | 0.1103            | 6.564       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 04/02/2027 |            | Bond Future                 | 8.8162                     | 103.2783             | 8.7878              | 103.5475          | 0.322       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 04/02/2027 | 10.11 Call | Bond Future                 | 12146.2400                 | 12.1462              | 12371.3000          | 12.3713           | 1.853       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 04/02/2027 | 10.11 Put  | Bond Future                 | 1008.1100                  | 1.0081               | 964.0600            | 0.9641            | 4.370       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/05/2027 |            | Bond Future                 | 8.8689                     | 100.5691             | 8.8397              | 100.8430          | 0.330       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/05/2027 | 9.05 Call  | Bond Future                 | 5027.0000                  | 5.0270               | 5183.8600           | 5.1839            | 3.120       | 0.0000     | 0.0000 |
| 2026/02/17 | R248             | 06/05/2027 | 9.05 Put   | Bond Future                 | 3357.6600                  | 3.3577               | 3240.5900           | 3.2406            | 3.487       | 0.0000     | 0.0000 |
| 2026/02/17 | R2R9             | 07/05/2026 |            | Bond Future                 | 8.4659                     | 112.0417             | 8.4344              | 112.3044          | 0.371       | 0.0000     | 0.0000 |
| 2026/02/17 | R2R9             | 07/05/2026 | 99.91 Call | Bond Future                 | 101191.9600                | 101.1920             | 101454.6800         | 101.4547          | 0.260       | 0.0000     | 0.0000 |
| 2026/02/17 | R2R9             | 07/05/2026 | 99.91 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2026/02/17 | R2R9             | 06/08/2026 |             | Bond Future                 | 8.5088                     | 114.0479              | 8.4763               | 114.3154          | 0.383        | 0.0000      |
| 2026/02/17 | R2R9             | 06/08/2026 | 101.74 Call | Bond Future                 | 100928.4300                | 100.9284              | 101195.8800          | 101.1959          | 0.265        | 0.0000      |
| 2026/02/17 | R2R9             | 06/08/2026 | 101.74 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/02/17 | R2R9             | 05/11/2026 |             | Bond Future                 | 8.5581                     | 111.0326              | 8.5244               | 111.3050          | 0.394        | 0.0000      |
| 2026/02/17 | R2R9             | 05/11/2026 | 98.56 Call  | Bond Future                 | 100062.5400                | 100.0625              | 100334.8900          | 100.3349          | 0.272        | 0.0000      |
| 2026/02/17 | R2R9             | 05/11/2026 | 98.56 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/02/17 | R2R9             | 04/02/2027 |             | Bond Future                 | 8.6141                     | 112.9392              | 8.5791               | 113.2165          | 0.406        | 0.0000      |
| 2026/02/17 | R2R9             | 04/02/2027 | 9.89 Call   | Bond Future                 | 9801.9300                  | 9.8019                | 10053.9600           | 10.0540           | 2.571        | 0.0000      |
| 2026/02/17 | R2R9             | 04/02/2027 | 9.89 Put    | Bond Future                 | 315.3100                   | 0.3153                | 290.0000             | 0.2900            | 8.027        | 0.0000      |
| 2026/02/17 | R2R9             | 06/05/2027 |             | Bond Future                 | 8.6789                     | 109.8499              | 8.6426               | 110.1322          | 0.418        | 0.0000      |
| 2026/02/17 | R2R9             | 06/05/2027 | 8.83 Call   | Bond Future                 | 4012.1200                  | 4.0121                | 4171.0100            | 4.1710            | 3.960        | 0.0000      |
| 2026/02/17 | R2R9             | 06/05/2027 | 8.83 Put    | Bond Future                 | 2847.7100                  | 2.8477                | 2724.2900            | 2.7243            | 4.334        | 0.0000      |
| 2026/02/17 | R4R2             | 07/05/2026 |             | Bond Future                 | 8.6160                     | 114.0708              | 8.5898               | 114.3171          | 0.305        | 0.0000      |
| 2026/02/17 | R4R2             | 07/05/2026 | 100.23 Call | Bond Future                 | 102981.7200                | 102.9817              | 103228.0200          | 103.2280          | 0.239        | 0.0000      |
| 2026/02/17 | R4R2             | 07/05/2026 | 100.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/02/17 | R4R2             | 06/08/2026 |             | Bond Future                 | 8.6594                     | 116.1134              | 8.6323               | 116.3641          | 0.313        | 0.0000      |
| 2026/02/17 | R4R2             | 06/08/2026 | 102.06 Call | Bond Future                 | 102696.1600                | 102.6962              | 102946.8700          | 102.9469          | 0.244        | 0.0000      |
| 2026/02/17 | R4R2             | 06/08/2026 | 102.06 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/02/17 | R4R2             | 05/11/2026 |             | Bond Future                 | 8.7083                     | 113.0077              | 8.6803               | 113.2629          | 0.321        | 0.0000      |
| 2026/02/17 | R4R2             | 05/11/2026 | 98.76 Call  | Bond Future                 | 101785.1000                | 101.7851              | 102040.3500          | 102.0404          | 0.251        | 0.0000      |
| 2026/02/17 | R4R2             | 05/11/2026 | 98.76 Put   | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      |
| 2026/02/17 | R4R2             | 04/02/2027 |             | Bond Future                 | 8.7631                     | 114.9481              | 8.7342               | 115.2081          | 0.330        | 0.0000      |
| 2026/02/17 | R4R2             | 04/02/2027 | 10.13 Call  | Bond Future                 | 11635.8200                 | 11.6358               | 11875.1800           | 11.8752           | 2.057        | 0.0000      |
| 2026/02/17 | R4R2             | 04/02/2027 | 10.13 Put   | Bond Future                 | 296.1200                   | 0.2961                | 275.4700             | 0.2755            | 6.974        | 0.0000      |
| 2026/02/17 | R4R2             | 06/05/2027 |             | Bond Future                 | 8.8258                     | 111.7664              | 8.7959               | 112.0312          | 0.339        | 0.0000      |
| 2026/02/17 | R4R2             | 06/05/2027 | 9.00 Call   | Bond Future                 | 4670.8100                  | 4.6708                | 4821.3800            | 4.8214            | 3.224        | 0.0000      |
| 2026/02/17 | R4R2             | 06/05/2027 | 9.00 Put    | Bond Future                 | 3148.7700                  | 3.1488                | 3034.5900            | 3.0346            | 3.626        | 0.0000      |
| 2026/02/17 | RR87             | 07/05/2026 |             | Bond Future                 | 6.7258                     | 103.0724              | 6.7266               | 103.0719          | 0.012        | 0.0000      |
| 2026/02/17 | RR87             | 07/05/2026 | 6.81 Call   | Bond Future                 | 81.0590                    | 0.0811                | 80.4608              | 0.0805            | 0.738        | 0.0000      |
| 2026/02/17 | RR87             | 07/05/2026 | 6.81 Put    | Bond Future                 | 33.3690                    | 0.0334                | 33.2108              | 0.0332            | 0.474        | 0.0000      |
| 2026/02/17 | RR87             | 06/08/2026 |             | Bond Future                 | 6.3618                     | 101.1896              | 6.3631               | 101.1891          | 0.021        | 0.0000      |
| 2026/02/17 | RR87             | 06/08/2026 | 6.53 Call   | Bond Future                 | 92.6602                    | 0.0927                | 92.2008              | 0.0922            | 0.496        | 0.0000      |
| 2026/02/17 | RR87             | 06/08/2026 | 6.53 Put    | Bond Future                 | 32.9902                    | 0.0330                | 32.9908              | 0.0330            | 0.002        | 0.0000      |
| 2026/02/17 | RR87             | 05/11/2026 |             | Bond Future                 | 4.9378                     | 102.9291              | 4.9398               | 102.9289          | 0.041        | 0.0000      |
| 2026/02/17 | RR87             | 05/11/2026 | 5.27 Call   | Bond Future                 | 45.2918                    | 0.0453                | 45.0772              | 0.0451            | 0.474        | 0.0000      |
| 2026/02/17 | RR87             | 05/11/2026 | 5.27 Put    | Bond Future                 | 7.1018                     | 0.0071                | 7.1272               | 0.0071            | 0.357        | 0.0000      |
| 2026/02/17 | RR88             | 07/05/2026 |             | Bond Future                 | 6.7765                     | 106.4709              | 6.7768               | 106.4704          | 0.005        | 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 |
|------------|---------------------|------------|-----------|--------------------------------|-------------------------------|-------------------------|----------|------------------------|----------------------|-------------|---------------|
| 2026/02/17 | RR88                | 07/05/2026 | 6.84 Call | Bond Future                    | 219.9392                      | 0.2199                  | 218.6358 | 0.2186                 | 0.593                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 07/05/2026 | 6.84 Put  | Bond Future                    | 122.9192                      | 0.1229                  | 122.0958 | 0.1221                 | 0.670                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 06/08/2026 |           | Bond Future                    | 6.6982                        | 105.4579                | 6.6986   | 105.4575               | 0.006                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 06/08/2026 | 6.79 Call | Bond Future                    | 307.0555                      | 0.3071                  | 306.0848 | 0.3061                 | 0.316                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 06/08/2026 | 6.79 Put  | Bond Future                    | 195.9055                      | 0.1959                  | 195.3848 | 0.1954                 | 0.266                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 05/11/2026 |           | Bond Future                    | 6.6143                        | 106.6978                | 6.6146   | 106.6976               | 0.003                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 05/11/2026 | 6.71 Call | Bond Future                    | 323.7506                      | 0.3238                  | 323.1054 | 0.3231                 | 0.199                | 0.0000      | 0.0000        |
| 2026/02/17 | RR88                | 05/11/2026 | 6.71 Put  | Bond Future                    | 222.9206                      | 0.2229                  | 222.5154 | 0.2225                 | 0.182                | 0.0000      | 0.0000        |
| 2026/02/17 | X038                | 31/01/2038 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/02/17 | X210                | 31/03/2028 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/02/17 | X213                | 28/02/2031 |           | Bond Future                    | 100.0000                      | 0.0000                  | 100.0000 | 0.0000                 | 0.000                | 0.0000      | 0.0000        |
| 2026/02/17 | 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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