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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2029 On 05-February-26 |        |              | Bond Future        | 144.7930  | 144.8370                      | 144.7930  | 144.8370                        | 1,850         |
| 07/01/2026 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4683.0100 | 4726.9700                     | 4.6830    | 4.7270                          | 0             |
| 07/01/2026 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 145.9534  | 145.9979                      | 145.9534  | 145.9979                        | 3,035         |
| 07/01/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 4133.4100 | 4177.8500                     | 4.1334    | 4.1779                          | 0             |
| 07/01/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 148.6342  | 148.6789                      | 148.6342  | 148.6789                        | 0             |
| 07/01/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4534.1600 | 4578.9200                     | 4.5342    | 4.5789                          | 0             |
| 07/01/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 149.7895  | 149.8340                      | 149.7895  | 149.8340                        | 0             |
| 07/01/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 2229.4700 | 2273.9900                     | 2.2295    | 2.2740                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2029 On 04-February-27 |        |              | Bond Future | 152.4219  | 152.4659                      | 152.4219  | 152.4659                        | 0             |
| 07/01/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future | 2701.9100 | 2745.9400                     | 2.7019    | 2.7459                          | 0             |
| 07/01/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2030 On 05-February-26 |        |              | Bond Future | 7.3489    | 7.3339                        | 102.4256  | 102.4772                        | 166,446       |
| 07/01/2026 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 7046.7200 | 7098.3700                     | 7.0467    | 7.0984                          | 0             |
| 07/01/2026 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2030 On 07-May-26      |        |              | Bond Future | 7.3644    | 7.3483                        | 104.2504  | 104.3028                        | 18,647        |
| 07/01/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 377.9900  | 400.1300                      | 0.3780    | 0.4001                          | 1,000         |
| 07/01/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 880.7500  | 850.5200                      | 0.8808    | 0.8505                          | 0             |
| 07/01/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 1404.1500 | 1445.3600                     | 1.4042    | 1.4454                          | 1,000         |
| 07/01/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 289.9300  | 278.7700                      | 0.2899    | 0.2788                          | 0             |
| 07/01/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 1965.8500 | 2011.3200                     | 1.9659    | 2.0113                          | 0             |
| 07/01/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 181.8300  | 174.9300                      | 0.1818    | 0.1749                          | 1,000         |
| 07/01/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 6330.8600 | 6383.0600                     | 6.3309    | 6.3831                          | 0             |
| 07/01/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 7.9300    | 7.7600                        | 0.0079    | 0.0078                          | 0             |
| 07/01/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.3776    | 7.3602                        | 102.1307  | 102.1836                        | 19,282        |
| 07/01/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 555.5200  | 578.8500                      | 0.5555    | 0.5789                          | 1,000         |
| 07/01/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 1067.4800 | 1037.8500                     | 1.0675    | 1.0379                          | 0             |
| 07/01/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 1514.4100 | 1552.1800                     | 1.5144    | 1.5522                          | 1,000         |
| 07/01/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 507.8900  | 492.7000                      | 0.5079    | 0.4927                          | 0             |
| 07/01/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 2359.7800 | 2403.6200                     | 2.3598    | 2.4036                          | 0             |
| 07/01/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 306.8000  | 297.6800                      | 0.3068    | 0.2977                          | 1,000         |
| 07/01/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 5486.6500 | 5538.0400                     | 5.4867    | 5.5380                          | 0             |
| 07/01/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 59.7000   | 58.1300                       | 0.0597    | 0.0581                          | 0             |
| 07/01/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.3921    | 7.3735                        | 103.9147  | 103.9679                        | 0             |
| 07/01/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 3066.8900 | 3112.5100                     | 3.0669    | 3.1125                          | 0             |
| 07/01/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 267.5900  | 260.0600                      | 0.2676    | 0.2601                          | 0             |
| 07/01/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.4236    | 7.4036                        | 101.7092  | 101.7624                        | 0             |
| 07/01/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 1701.5500 | 1737.7400                     | 1.7016    | 1.7377                          | 0             |
| 07/01/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 657.3400  | 640.3300                      | 0.6573    | 0.6403                          | 0             |
| 07/01/2026 | 2031 On 05-February-26 |        |              | Bond Future | 112.8383  | 112.8561                      | 112.8383  | 112.8561                        | 1,156         |
| 07/01/2026 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 1089.2400 | 1107.2400                     | 1.0892    | 1.1072                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 10.9000    | 11.1200                       | 0.0109    | 0.0111                          | 0             |
| 07/01/2026 | 2031 On 07-May-26      |        |              | Bond Future | 114.8765   | 114.8944                      | 114.8765  | 114.8944                        | 736           |
| 07/01/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 1165.2300  | 1181.0700                     | 1.1652    | 1.1811                          | 0             |
| 07/01/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 128.7100   | 126.6600                      | 0.1287    | 0.1267                          | 0             |
| 07/01/2026 | 2031 On 06-August-26   |        |              | Bond Future | 114.5716   | 114.5894                      | 114.5716  | 114.5894                        | 680           |
| 07/01/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 1076.8600  | 1090.4800                     | 1.0769    | 1.0905                          | 0             |
| 07/01/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 315.2500   | 311.0700                      | 0.3153    | 0.3111                          | 0             |
| 07/01/2026 | 2031 On 05-November-26 |        |              | Bond Future | 116.6000   | 116.6173                      | 116.6000  | 116.6173                        | 0             |
| 07/01/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 5110.8800  | 5128.1400                     | 5.1109    | 5.1281                          | 0             |
| 07/01/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0.9000     | 0.8900                        | 0.0009    | 0.0009                          | 0             |
| 07/01/2026 | 2031 On 04-February-27 |        |              | Bond Future | 116.2008   | 116.2174                      | 116.2008  | 116.2174                        | 0             |
| 07/01/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 794.4300   | 803.8800                      | 0.7944    | 0.8039                          | 0             |
| 07/01/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 773.6600   | 766.5100                      | 0.7737    | 0.7665                          | 0             |
| 07/01/2026 | 2032 On 05-February-26 |        |              | Bond Future | 7.7347     | 7.7154                        | 105.4786  | 105.5731                        | 126,946       |
| 07/01/2026 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 11048.1800 | 11142.6600                    | 11.0482   | 11.1427                         | 0             |
| 07/01/2026 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2032 On 07-May-26      |        |              | Bond Future | 7.7630     | 7.7427                        | 103.1990  | 103.2950                        | 37,740        |
| 07/01/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 10500.7700 | 10596.5600                    | 10.5008   | 10.5966                         | 0             |
| 07/01/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 5.2900     | 5.1100                        | 0.0053    | 0.0051                          | 0             |
| 07/01/2026 | 2032 On 06-August-26   |        |              | Bond Future | 7.7903     | 7.7689                        | 105.0694  | 105.1667                        | 0             |
| 07/01/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 9991.5900  | 10087.6000                    | 9.9916    | 10.0876                         | 0             |
| 07/01/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 39.6500    | 38.2900                       | 0.0397    | 0.0383                          | 0             |
| 07/01/2026 | 2032 On 05-November-26 |        |              | Bond Future | 7.8268     | 7.8043                        | 102.7473  | 102.8456                        | 0             |
| 07/01/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 5943.8600  | 6032.1800                     | 5.9439    | 6.0322                          | 0             |
| 07/01/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 307.1400   | 297.1100                      | 0.3071    | 0.2971                          | 0             |
| 07/01/2026 | 2032 On 04-February-27 |        |              | Bond Future | 7.8770     | 7.8534                        | 104.5273  | 104.6264                        | 0             |
| 07/01/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 3311.7300  | 3385.1900                     | 3.3117    | 3.3852                          | 0             |
| 07/01/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 817.0900   | 791.4000                      | 0.8171    | 0.7914                          | 0             |
| 07/01/2026 | 2033 On 05-February-26 |        |              | Bond Future | 142.8470   | 142.8684                      | 142.8470  | 142.8684                        | 2,698         |
| 07/01/2026 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 9967.0200  | 9988.4200                     | 9.9670    | 9.9884                          | 0             |
| 07/01/2026 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2033 On 07-May-26      |        |              | Bond Future | 143.8700   | 143.8915                      | 143.8700  | 143.8915                        | 10,592        |
| 07/01/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 8710.0200  | 8731.4800                     | 8.7100    | 8.7315                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2033 On 06-August-26   |        |              | Bond Future | 146.5126   | 146.5338                      | 146.5126  | 146.5338                        | 0             |
| 07/01/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 12262.5500 | 12283.8200                    | 12.2626   | 12.2838                         | 0             |
| 07/01/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2033 On 05-November-26 |        |              | Bond Future | 147.5274   | 147.5480                      | 147.5274  | 147.5480                        | 0             |
| 07/01/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 10267.3600 | 10288.0100                    | 10.2674   | 10.2880                         | 0             |
| 07/01/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2033 On 04-February-27 |        |              | Bond Future | 150.1201   | 150.1400                      | 150.1201  | 150.1400                        | 0             |
| 07/01/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 7410.1300  | 7429.9500                     | 7.4101    | 7.4300                          | 0             |
| 07/01/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 |        |              | Bond Future | 8.6463     | 8.5973                        | 99.2069   | 99.5480                         | 122,351       |
| 07/01/2026 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 6659.5400  | 7000.0800                     | 6.6595    | 7.0001                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 2.3400     | 1.7900                        | 0.0023    | 0.0018                          | 11,500        |
| 07/01/2026 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 9445.6000  | 9786.6600                     | 9.4456    | 9.7867                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 0.1600     | 0.1300                        | 0.0002    | 0.0001                          | 11,500        |
| 07/01/2026 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 12699.4900 | 13040.5800                    | 12.6995   | 13.0406                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 0.0100     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 14125.0400 | 14466.1300                    | 14.1250   | 14.4661                         | 1,970         |
| 07/01/2026 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 15793.1900 | 16134.2800                    | 15.7932   | 16.1343                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 16664.3700 | 17005.4600                    | 16.6644   | 17.0055                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 16880.1900 | 17221.2800                    | 16.8802   | 17.2213                         | 1,030         |
| 07/01/2026 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 19306.5300 | 19647.6200                    | 19.3065   | 19.6476                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 21385.6300 | 21726.7200                    | 21.3856   | 21.7267                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,970         |
| 07/01/2026 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 23628.7600 | 23969.8500                    | 23.6288   | 23.9699                         | 0             |
| 07/01/2026 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,030         |
| 07/01/2026 | 2037 On 07-May-26      |        |              | Bond Future | 8.6998     | 8.6490                        | 100.9744  | 101.3213                        | 90,411        |
| 07/01/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 2728.9900  | 2985.6800                     | 2.7290    | 2.9857                          | 1,500         |
| 07/01/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 709.3700   | 619.1700                      | 0.7094    | 0.6192                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 5451.7400  | 5765.0300                     | 5.4517    | 5.7650                          | 1,500         |
| 07/01/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 253.2500   | 219.6500                      | 0.2533    | 0.2197                          | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 8805.3100  | 9141.2700                     | 8.8053    | 9.1413                          | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 83.8200    | 72.8900                       | 0.0838    | 0.0729                          | 1,500         |
| 07/01/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 13887.5900 | 14232.4000                    | 13.8876   | 14.2324                         | 142           |
| 07/01/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 17.0900    | 15.0100                       | 0.0171    | 0.0150                          | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 15898.1700 | 16244.3400                    | 15.8982   | 16.2443                         | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 5.6300     | 4.9100                        | 0.0056    | 0.0049                          | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 21426.8800 | 21773.7500                    | 21.4269   | 21.7738                         | 0             |
| 07/01/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0.1000     | 0.0800                        | 0.0001    | 0.0001                          | 142           |
| 07/01/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.7553     | 8.7027                        | 98.5447   | 98.8975                         | 2,539         |
| 07/01/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 8329.2600  | 8650.3200                     | 8.3293    | 8.6503                          | 2,541         |
| 07/01/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 337.3400   | 305.5800                      | 0.3373    | 0.3056                          | 0             |
| 07/01/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 12074.5700 | 12413.9300                    | 12.0746   | 12.4139                         | 0             |
| 07/01/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 145.0600   | 131.6000                      | 0.1451    | 0.1316                          | 2,541         |
| 07/01/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 15267.5800 | 15615.0500                    | 15.2676   | 15.6151                         | 0             |
| 07/01/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 55.3700    | 50.0200                       | 0.0554    | 0.0500                          | 2,541         |
| 07/01/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 17379.7600 | 17730.2900                    | 17.3798   | 17.7303                         | 0             |
| 07/01/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 22.0400    | 19.7500                       | 0.0220    | 0.0198                          | 0             |
| 07/01/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.8110     | 8.7565                        | 100.2658  | 100.6241                        | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 5257.9200  | 5529.9000                     | 5.2579    | 5.5299                          | 4,490         |
| 07/01/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1120.4900  | 1034.1600                     | 1.1205    | 1.0342                          | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 9249.5500  | 9568.6300                     | 9.2496    | 9.5686                          | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 500.9200   | 461.6900                      | 0.5009    | 0.4617                          | 4,490         |
| 07/01/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 11307.9700 | 11639.7200                    | 11.3080   | 11.6397                         | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 339.7500   | 313.1900                      | 0.3398    | 0.3132                          | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 12411.2800 | 12747.9100                    | 12.4113   | 12.7479                         | 0             |
| 07/01/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 278.7600   | 257.0800                      | 0.2788    | 0.2571                          | 4,490         |
| 07/01/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.8769     | 8.8204                        | 97.7464   | 98.1101                         | 0             |
| 07/01/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5444.4000  | 5708.9300                     | 5.4444    | 5.7089                          | 0             |
| 07/01/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1488.1900  | 1389.0200                     | 1.4882    | 1.3890                          | 0             |
| 07/01/2026 | 2038 On 05-February-26 |        |              | Bond Future | 157.2544   | 157.5200                      | 157.2544  | 157.5200                        | 2,880         |
| 07/01/2026 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 14054.3700 | 14319.9500                    | 14.0544   | 14.3200                         | 0             |
| 07/01/2026 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2038 On 07-May-26      |        |              | Bond Future | 160.0948   | 160.3649                      | 160.0948  | 160.3649                        | 440           |
| 07/01/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 15564.8400 | 15834.8800                    | 15.5648   | 15.8349                         | 0             |
| 07/01/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2038 On 06-August-26   |        |              | Bond Future | 160.8429   | 161.1173                      | 160.8429  | 161.1173                        | 0             |
| 07/01/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 16122.8800 | 16397.3300                    | 16.1229   | 16.3973                         | 0             |
| 07/01/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2038 On 05-November-26 |        |              | Bond Future | 163.6910   | 163.9692                      | 163.6910  | 163.9692                        | 0             |
| 07/01/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 17380.9900 | 17659.2400                    | 17.3810   | 17.6592                         | 0             |
| 07/01/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2038 On 04-February-27 |        |              | Bond Future | 164.3455   | 164.6272                      | 164.3455  | 164.6272                        | 0             |
| 07/01/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 10515.4900 | 10797.1600                    | 10.5155   | 10.7972                         | 0             |
| 07/01/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 |        |              | Bond Future | 9.0334     | 8.9948                        | 99.9815   | 100.2843                        | 79,764        |
| 07/01/2026 | 2040 On 05-February-26 | 9.05   | Call         | Bond Future | 835.4200   | 1018.3800                     | 0.8354    | 1.0184                          | 13,500        |
| 07/01/2026 | 2040 On 05-February-26 | 9.05   | Put          | Bond Future | 705.3300   | 585.4500                      | 0.7053    | 0.5855                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 9.20   | Call         | Bond Future | 1614.4500  | 1856.2800                     | 1.6145    | 1.8563                          | 14,000        |
| 07/01/2026 | 2040 On 05-February-26 | 9.20   | Put          | Bond Future | 321.0800   | 260.0700                      | 0.3211    | 0.2601                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 9.40   | Call         | Bond Future | 2915.2300  | 3197.7200                     | 2.9152    | 3.1977                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 9.40   | Put          | Bond Future | 100.7400   | 80.3900                       | 0.1007    | 0.0804                          | 13,500        |
| 07/01/2026 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 5766.2200  | 6067.3800                     | 5.7662    | 6.0674                          | 14,000        |
| 07/01/2026 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 8.8900     | 7.2100                        | 0.0089    | 0.0072                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 8848.6300  | 9151.3800                     | 8.8486    | 9.1514                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 0.6500     | 0.5600                        | 0.0007    | 0.0006                          | 14,000        |
| 07/01/2026 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 9597.9500  | 9900.7500                     | 9.5980    | 9.9008                          | 680           |
| 07/01/2026 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 0.3300     | 0.2900                        | 0.0003    | 0.0003                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 12248.9800 | 12551.8200                    | 12.2490   | 12.5518                         | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 0.0300     | 0.0300                        | 0.0000    | 0.0000                          | 8,180         |
| 07/01/2026 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 14787.6400 | 15090.4800                    | 14.7876   | 15.0905                         | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 680           |
| 07/01/2026 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 16861.0800 | 17163.9200                    | 16.8611   | 17.1639                         | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 18802.5600 | 19105.4000                    | 18.8026   | 19.1054                         | 475           |
| 07/01/2026 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 26374.7700 | 26677.6100                    | 26.3748   | 26.6776                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 475           |
| 07/01/2026 | 2040 On 07-May-26      |        |              | Bond Future | 9.0934     | 9.0535                        | 101.7628  | 102.0708                        | 11,000        |
| 07/01/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 11444.4600 | 11745.4100                    | 11.4445   | 11.7454                         | 1,460         |
| 07/01/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 77.1700    | 70.1300                       | 0.0772    | 0.0701                          | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 14066.4600 | 14371.0900                    | 14.0665   | 14.3711                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 38.6800    | 35.3200                       | 0.0387    | 0.0353                          | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 17345.6900 | 17652.8700                    | 17.3457   | 17.6529                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 8.9800     | 8.1700                        | 0.0090    | 0.0082                          | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 17635.7600 | 17943.0500                    | 17.6358   | 17.9431                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 7.6700     | 6.9700                        | 0.0077    | 0.0070                          | 1,460         |
| 07/01/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 19403.5400 | 19711.2700                    | 19.4035   | 19.7113                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 2.7600     | 2.5000                        | 0.0028    | 0.0025                          | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 20460.5500 | 20768.4000                    | 20.4606   | 20.7684                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1.4300     | 1.2900                        | 0.0014    | 0.0013                          | 1,460         |
| 07/01/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 22141.9000 | 22449.8500                    | 22.1419   | 22.4499                         | 0             |
| 07/01/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0.4600     | 0.4200                        | 0.0005    | 0.0004                          | 0             |
| 07/01/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.1556     | 9.1144                        | 99.0967   | 99.4099                         | 7,265         |
| 07/01/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19687.7600 | 19999.0500                    | 19.6878   | 19.9991                         | 0             |
| 07/01/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 24.8800    | 22.9600                       | 0.0249    | 0.0230                          | 0             |
| 07/01/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.2174     | 9.1749                        | 100.8274  | 101.1455                        | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 6174.5600  | 6420.6400                     | 6.1746    | 6.4206                          | 2,300         |
| 07/01/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1187.9600  | 1115.9700                     | 1.1880    | 1.1160                          | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 10600.2600 | 10885.2400                    | 10.6003   | 10.8852                         | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 546.2900   | 513.2000                      | 0.5463    | 0.5132                          | 2,300         |
| 07/01/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 12877.4600 | 13173.0000                    | 12.8775   | 13.1730                         | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 375.6200   | 353.0900                      | 0.3756    | 0.3531                          | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 14090.3300 | 14389.9200                    | 14.0903   | 14.3899                         | 0             |
| 07/01/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 310.9600   | 292.4800                      | 0.3110    | 0.2925                          | 2,300         |
| 07/01/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.2888     | 9.2449                        | 98.0671   | 98.3898                         | 0             |
| 07/01/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 6214.4600  | 6450.9000                     | 6.2145    | 6.4509                          | 0             |
| 07/01/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1663.7400  | 1577.4900                     | 1.6637    | 1.5775                          | 0             |
| 07/01/2026 | 2043 On 05-February-26 |        |              | Bond Future | 122.5165   | 122.5358                      | 122.5165  | 122.5358                        | 0             |
| 07/01/2026 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 12856.4800 | 12875.8200                    | 12.8565   | 12.8758                         | 0             |
| 07/01/2026 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2043 On 07-May-26      |        |              | Bond Future | 124.7295   | 124.7489                      | 124.7295  | 124.7489                        | 0             |
| 07/01/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 13029.5071 | 13048.8775                    | 13.0295   | 13.0489                         | 0             |
| 07/01/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0.0071     | 0.0075                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2043 On 06-August-26   |        |              | Bond Future | 124.1757   | 124.1951                      | 124.1757  | 124.1951                        | 0             |
| 07/01/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 13296.5199 | 13315.8510                    | 13.2965   | 13.3159                         | 0             |
| 07/01/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0.7799     | 0.7910                        | 0.0008    | 0.0008                          | 0             |
| 07/01/2026 | 2043 On 05-November-26 |        |              | Bond Future | 126.3740   | 126.3929                      | 126.3740  | 126.3929                        | 0             |
| 07/01/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 13538.7813 | 13557.6241                    | 13.5388   | 13.5576                         | 0             |
| 07/01/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 4.7413     | 4.7641                        | 0.0047    | 0.0048                          | 0             |
| 07/01/2026 | 2043 On 04-February-27 |        |              | Bond Future | 125.7108   | 125.7288                      | 125.7108  | 125.7288                        | 0             |
| 07/01/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 8297.4241  | 8315.1121                     | 8.2974    | 8.3151                          | 0             |
| 07/01/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 216.5941   | 216.3021                      | 0.2166    | 0.2163                          | 0             |
| 07/01/2026 | 2044 On 05-February-26 |        |              | Bond Future | 9.2585     | 9.2250                        | 95.8243   | 96.1057                         | 55,804        |
| 07/01/2026 | 2044 On 05-February-26 | 10.00  | Call         | Bond Future | 5935.1600  | 6214.7900                     | 5.9352    | 6.2148                          | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 10.00  | Put          | Bond Future | 11.0500    | 9.3500                        | 0.0111    | 0.0094                          | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 6461.3400  | 6741.5900                     | 6.4613    | 6.7416                          | 9,000         |
| 07/01/2026 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 7.2300     | 6.1500                        | 0.0072    | 0.0062                          | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 12385.2100 | 12666.5400                    | 12.3852   | 12.6665                         | 9,000         |
| 07/01/2026 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 0.0600     | 0.0600                        | 0.0001    | 0.0001                          | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 14702.9300 | 14984.2600                    | 14.7029   | 14.9843                         | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 0.0100     | 0.0100                        | 0.0000    | 0.0000                          | 4,500         |
| 07/01/2026 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 15981.8700 | 16263.2000                    | 15.9819   | 16.2632                         | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 9,000         |
| 07/01/2026 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 16296.5900 | 16577.9200                    | 16.2966   | 16.5779                         | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 4,500         |
| 07/01/2026 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 16671.6600 | 16952.9900                    | 16.6717   | 16.9530                         | 0             |
| 07/01/2026 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 1256.4800  | 1366.3000                     | 1.2565    | 1.3663                          | 0             |
| 07/01/2026 | 2044 On 07-May-26      |        |              | Bond Future | 9.3184     | 9.2839                        | 97.5316   | 97.8177                         | 65,342        |
| 07/01/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 3724.8800  | 3548.6000                     | 3.7249    | 3.5486                          | 0             |
| 07/01/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 5848.4200  | 6097.9400                     | 5.8484    | 6.0979                          | 0             |
| 07/01/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 449.5500   | 412.9700                      | 0.4496    | 0.4130                          | 15,000        |
| 07/01/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 17595.0500 | 17880.0500                    | 17.5951   | 17.8801                         | 0             |
| 07/01/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 15.2000    | 14.1000                       | 0.0152    | 0.0141                          | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.3804     | 9.3448                        | 94.9142   | 95.2051                         | 7,681         |
| 07/01/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 20615.4700 | 20904.4800                    | 20.6155   | 20.9045                         | 0             |
| 07/01/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 30.8900    | 28.9300                       | 0.0309    | 0.0289                          | 0             |
| 07/01/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.4415     | 9.4049                        | 96.5718   | 96.8671                         | 0             |
| 07/01/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 14063.8900 | 14337.2800                    | 14.0639   | 14.3373                         | 0             |
| 07/01/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 465.1400   | 443.1500                      | 0.4651    | 0.4432                          | 0             |
| 07/01/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.5111     | 9.4735                        | 93.8629   | 94.1626                         | 0             |
| 07/01/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 6845.9200  | 7068.1200                     | 6.8459    | 7.0681                          | 0             |
| 07/01/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1751.8800  | 1674.4600                     | 1.7519    | 1.6745                          | 0             |
| 07/01/2026 | 2046 On 05-February-26 |        |              | Bond Future | 140.9923   | 141.3268                      | 140.9923  | 141.3268                        | 12,410        |
| 07/01/2026 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 19342.2600 | 19676.8200                    | 19.3423   | 19.6768                         | 0             |
| 07/01/2026 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2046 On 07-May-26      |        |              | Bond Future | 141.2528   | 141.5928                      | 141.2528  | 141.5928                        | 5,789         |
| 07/01/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 16302.8100 | 16642.8300                    | 16.3028   | 16.6428                         | 0             |
| 07/01/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2046 On 06-August-26   |        |              | Bond Future | 143.8471   | 144.1929                      | 143.8471  | 144.1929                        | 0             |
| 07/01/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 21467.0600 | 21812.9300                    | 21.4671   | 21.8129                         | 0             |
| 07/01/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2046 On 05-November-26 |        |              | Bond Future | 144.0735   | 144.4245                      | 144.0735  | 144.4245                        | 0             |
| 07/01/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 18593.5000 | 18944.4800                    | 18.5935   | 18.9445                         | 0             |
| 07/01/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2046 On 04-February-27 |        |              | Bond Future | 146.6046   | 146.9605                      | 146.6046  | 146.9605                        | 0             |
| 07/01/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 15514.5600 | 15870.4500                    | 15.5146   | 15.8705                         | 0             |
| 07/01/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2050 On 05-February-26 |        |              | Bond Future | 142.0183   | 142.4037                      | 142.0183  | 142.4037                        | 11,546        |
| 07/01/2026 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future | 19198.3000 | 19583.6600                    | 19.1983   | 19.5837                         | 0             |
| 07/01/2026 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2050 On 07-May-26      |        |              | Bond Future | 144.5836   | 144.9757                      | 144.5836  | 144.9757                        | 4,988         |
| 07/01/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 20513.5800 | 20905.6800                    | 20.5136   | 20.9057                         | 0             |
| 07/01/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2050 On 06-August-26   |        |              | Bond Future | 144.7974   | 145.1961                      | 144.7974  | 145.1961                        | 0             |
| 07/01/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 21527.3700 | 21926.1200                    | 21.5274   | 21.9261                         | 0             |
| 07/01/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 147.3613   | 147.7662                      | 147.3613  | 147.7662                        | 0             |
| 07/01/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 23521.2600 | 23926.2000                    | 23.5213   | 23.9262                         | 0             |
| 07/01/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 147.4742   | 147.8848                      | 147.4742  | 147.8848                        | 0             |
| 07/01/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 15084.2200 | 15494.8400                    | 15.0842   | 15.4948                         | 0             |
| 07/01/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | AL37 On 05-February-26 |        |              | Index Future       | 1268.6420  | 1269.6370                     | 1268.6420 | 1,269.6370                      | 0             |
| 07/01/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1291.2450  | 1292.2570                     | 1291.2450 | 1,292.2570                      | 0             |
| 07/01/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1314.4020  | 1315.4310                     | 1314.4020 | 1,315.4310                      | 0             |
| 07/01/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1337.6430  | 1338.6870                     | 1337.6430 | 1,338.6870                      | 0             |
| 07/01/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1360.8680  | 1361.9260                     | 1360.8680 | 1,361.9260                      | 0             |
| 07/01/2026 | AL7T On 05-February-26 |        |              | Index Future       | 1633.0620  | 1637.5040                     | 1633.0620 | 1,637.5040                      | 0             |
| 07/01/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1662.1580  | 1666.6780                     | 1662.1580 | 1,666.6780                      | 0             |
| 07/01/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1691.9670  | 1696.5660                     | 1691.9670 | 1,696.5660                      | 0             |
| 07/01/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1721.8830  | 1726.5610                     | 1721.8830 | 1,726.5610                      | 0             |
| 07/01/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1751.7790  | 1756.5330                     | 1751.7790 | 1,756.5330                      | 0             |
| 07/01/2026 | ALBI On 05-February-26 |        |              | Index Future       | 1375.1070  | 1378.2450                     | 1375.1070 | 1,378.2450                      | 79            |
| 07/01/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1399.6070  | 1402.8010                     | 1399.6070 | 1,402.8010                      | 0             |
| 07/01/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1424.7070  | 1427.9570                     | 1424.7070 | 1,427.9570                      | 0             |
| 07/01/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1449.8980  | 1453.2020                     | 1449.8980 | 1,453.2020                      | 0             |
| 07/01/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1475.0720  | 1478.4290                     | 1475.0720 | 1,478.4290                      | 0             |
| 07/01/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/01/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 07/01/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/01/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES33 On 05-February-26  |        |              | Bond Future        | 8.7517     | 8.7133                        | 96.2167   | 96.4175                         | 0             |
| 07/01/2026 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 13021.2600 | 13221.9900                    | 13.0213   | 13.2220                         | 0             |
| 07/01/2026 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 8.8157     | 8.7757                        | 94.1616   | 94.3657                         | 0             |
| 07/01/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 13281.0100 | 13485.1400                    | 13.2810   | 13.4851                         | 0             |
| 07/01/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 8.8810     | 8.8391                        | 95.8908   | 96.0984                         | 0             |
| 07/01/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 14022.1900 | 14229.7300                    | 14.0222   | 14.2297                         | 0             |
| 07/01/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 8.9588     | 8.9151                        | 93.7964   | 94.0069                         | 0             |
| 07/01/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 8468.0100  | 8678.5400                     | 8.4680    | 8.6785                          | 0             |
| 07/01/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.0539     | 9.0081                        | 95.4423   | 95.6557                         | 0             |
| 07/01/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2945.7800  | 3159.1400                     | 2.9458    | 3.1591                          | 0             |
| 07/01/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES42 On 05-February-26  |        |              | Bond Future        | 9.4707     | 9.4324                        | 94.5374   | 94.8335                         | 0             |
| 07/01/2026 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 15937.6400 | 16233.7600                    | 15.9376   | 16.2338                         | 0             |
| 07/01/2026 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES42 On 07-May-26       |        |              | Bond Future        | 9.5360     | 9.4965                        | 91.9807   | 92.2819                         | 0             |
| 07/01/2026 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 17339.2500 | 17640.4800                    | 17.3393   | 17.6405                         | 0             |
| 07/01/2026 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.6010     | 9.5603                        | 93.6696   | 93.9761                         | 0             |
| 07/01/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 19195.3100 | 19501.8000                    | 19.1953   | 19.5018                         | 0             |
| 07/01/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.6718     | 9.6298                        | 91.0642   | 91.3754                         | 0             |
| 07/01/2026 | ES42 On 05-November-26  | 11.66  | Call         | Bond Future        | 13099.3500 | 13410.5900                    | 13.0994   | 13.4106                         | 0             |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield    | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.7511       | 9.7078                        | 92.6605   | 92.9764                         | 0             |
| 07/01/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 3800.6100    | 4116.4600                     | 3.8006    | 4.1165                          | 0             |
| 07/01/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GOVI On 05-February-26 |          |              | GOVI        | 1349.5640    | 1352.5980                     | 1349.5640 | 1,352.5980                      | 605           |
| 07/01/2026 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1995640.0000 | 2025980.0000                  | 199.5640  | 202.5980                        | 0             |
| 07/01/2026 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1373.6090    | 1376.6960                     | 1373.6090 | 1,376.6960                      | 42            |
| 07/01/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1966090.0000 | 1996960.0000                  | 196.6090  | 199.6960                        | 0             |
| 07/01/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1398.2440    | 1401.3840                     | 1398.2440 | 1,401.3840                      | 0             |
| 07/01/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 2092440.0000 | 2123840.0000                  | 209.2440  | 212.3840                        | 0             |
| 07/01/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1422.9670    | 1426.1600                     | 1422.9670 | 1,426.1600                      | 0             |
| 07/01/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1459670.0000 | 1491600.0000                  | 145.9670  | 149.1600                        | 0             |
| 07/01/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1447.6730    | 1450.9180                     | 1447.6730 | 1,450.9180                      | 0             |
| 07/01/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 786730.0000  | 819180.0000                   | 78.6730   | 81.9180                         | 0             |
| 07/01/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 07/01/2026 | I258 On 05-February-26 |          |              | Bond Future | 128.9254     | 128.9461                      | 128.9254  | 128.9461                        | 0             |
| 07/01/2026 | I258 On 05-February-26 | 111.65   | Call         | Bond Future | 17275.4100   | 17296.1000                    | 17.2754   | 17.2961                         | 0             |
| 07/01/2026 | I258 On 05-February-26 | 111.65   | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | I258 On 07-May-26      |          |              | Bond Future | 131.2541     | 131.2749                      | 131.2541  | 131.2749                        | 0             |
| 07/01/2026 | I258 On 07-May-26      | 113.73   | Call         | Bond Future | 17524.2524   | 17545.0583                    | 17.5243   | 17.5451                         | 0             |
| 07/01/2026 | I258 On 07-May-26      | 113.73   | Put          | Bond Future | 0.1124       | 0.1183                        | 0.0001    | 0.0001                          | 0             |
| 07/01/2026 | I258 On 06-August-26   |          |              | Bond Future | 130.8205     | 130.8410                      | 130.8205  | 130.8410                        | 0             |
| 07/01/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 17875.7587   | 17896.4257                    | 17.8758   | 17.8964                         | 0             |
| 07/01/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 5.3087       | 5.3857                        | 0.0053    | 0.0054                          | 0             |
| 07/01/2026 | I258 On 05-November-26 |          |              | Bond Future | 133.1363     | 133.1565                      | 133.1363  | 133.1565                        | 0             |
| 07/01/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 18210.6367   | 18230.9849                    | 18.2106   | 18.2310                         | 0             |
| 07/01/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 24.3867      | 24.5349                       | 0.0244    | 0.0245                          | 0             |
| 07/01/2026 | I258 On 04-February-27 |          |              | Bond Future | 132.5920     | 132.6112                      | 132.5920  | 132.6112                        | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 13957.0915 | 13976.6425                    | 13.9571   | 13.9766                         | 0             |
| 07/01/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 265.1315   | 265.4325                      | 0.2651    | 0.2654                          | 0             |
| 07/01/2026 | IGOV On 05-February-26  |        |              | Index Future           | 433.4660   | 433.9540                      | 433.4660  | 433.9540                        | 242           |
| 07/01/2026 | IGOV On 07-May-26       |        |              | Index Future           | 441.2960   | 441.7930                      | 441.2960  | 441.7930                        | 8             |
| 07/01/2026 | IGOV On 06-August-26    |        |              | Index Future           | 449.3150   | 449.8200                      | 449.3150  | 449.8200                        | 0             |
| 07/01/2026 | IGOV On 05-November-26  |        |              | Index Future           | 457.3620   | 457.8760                      | 457.3620  | 457.8760                        | 0             |
| 07/01/2026 | IGOV On 04-February-27  |        |              | Index Future           | 465.4050   | 465.9260                      | 465.4050  | 465.9260                        | 0             |
| 07/01/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200    | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 07/01/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 07/01/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 07/01/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 07/01/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 07/01/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 07/01/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 07/01/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 07/01/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 07/01/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 07/01/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 07/01/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 07/01/2026 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 07/01/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 07/01/2026 | R033 On 05-February-26  |        |              | Bond Future            | 7.8711     | 7.8519                        | 115.0899  | 115.2005                        | 13,083        |
| 07/01/2026 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 13880.1500 | 13990.7500                    | 13.8802   | 13.9908                         | 0             |
| 07/01/2026 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 0.0300     | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R033 On 07-May-26       |        |              | Bond Future            | 7.9040     | 7.8839                        | 112.0983  | 112.2106                        | 0             |
| 07/01/2026 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 12862.7000 | 12974.1100                    | 12.8627   | 12.9741                         | 0             |
| 07/01/2026 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 52.6500    | 51.7500                       | 0.0527    | 0.0518                          | 0             |
| 07/01/2026 | R033 On 06-August-26    |        |              | Bond Future            | 7.9361     | 7.9150                        | 114.1300  | 114.2439                        | 0             |
| 07/01/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 11988.7800 | 12097.1000                    | 11.9888   | 12.0971                         | 0             |
| 07/01/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 313.0700   | 307.4400                      | 0.3131    | 0.3074                          | 0             |
| 07/01/2026 | R033 On 05-November-26  |        |              | Bond Future            | 7.9766     | 7.9547                        | 111.0840  | 111.1992                        | 0             |
| 07/01/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 7704.2600  | 7801.5600                     | 7.7043    | 7.8016                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R033 On 05-November-26 | 9.33   | Put          | Bond Future | 897.1000   | 879.2200                      | 0.8971    | 0.8792                          | 0             |
| 07/01/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.0299     | 8.0069                        | 113.0079  | 113.1241                        | 0             |
| 07/01/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 5074.7000  | 5155.4200                     | 5.0747    | 5.1554                          | 0             |
| 07/01/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 1997.7200  | 1962.2100                     | 1.9977    | 1.9622                          | 0             |
| 07/01/2026 | R035 On 05-February-26 |        |              | Bond Future | 8.2547     | 8.2157                        | 107.8885  | 108.1404                        | 83,367        |
| 07/01/2026 | R035 On 05-February-26 | 8.45   | Call         | Bond Future | 1457.9400  | 1667.3500                     | 1.4579    | 1.6674                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 8.45   | Put          | Bond Future | 208.8000   | 166.2300                      | 0.2088    | 0.1662                          | 16,000        |
| 07/01/2026 | R035 On 05-February-26 | 8.64   | Call         | Bond Future | 2510.5400  | 2748.5800                     | 2.5105    | 2.7486                          | 350           |
| 07/01/2026 | R035 On 05-February-26 | 8.64   | Put          | Bond Future | 64.6900    | 50.7500                       | 0.0647    | 0.0508                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 3764.0800  | 4012.5000                     | 3.7641    | 4.0125                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 16.6500    | 13.0900                       | 0.0167    | 0.0131                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 9.14   | Call         | Bond Future | 5511.6600  | 5763.1600                     | 5.5117    | 5.7632                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 9.14   | Put          | Bond Future | 2.4800     | 2.0000                        | 0.0025    | 0.0020                          | 350           |
| 07/01/2026 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 6168.0100  | 6419.7600                     | 6.1680    | 6.4198                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 1.2100     | 0.9800                        | 0.0012    | 0.0010                          | 16,000        |
| 07/01/2026 | R035 On 05-February-26 | 9.64   | Call         | Bond Future | 8452.4600  | 8704.4200                     | 8.4525    | 8.7044                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 9.64   | Put          | Bond Future | 0.1000     | 0.0800                        | 0.0001    | 0.0001                          | 350           |
| 07/01/2026 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 11446.8200 | 11698.8000                    | 11.4468   | 11.6988                         | 250           |
| 07/01/2026 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 12924.6000 | 13176.5800                    | 12.9246   | 13.1766                         | 2,000         |
| 07/01/2026 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 14158.8200 | 14410.8000                    | 14.1588   | 14.4108                         | 0             |
| 07/01/2026 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 07/01/2026 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 14793.9300 | 15045.9100                    | 14.7939   | 15.0459                         | 0             |
| 07/01/2026 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 15579.4300 | 15831.4100                    | 15.5794   | 15.8314                         | 2,000         |
| 07/01/2026 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 15891.0500 | 16143.0300                    | 15.8911   | 16.1430                         | 0             |
| 07/01/2026 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 16766.0200 | 17018.0000                    | 16.7660   | 17.0180                         | 0             |
| 07/01/2026 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 07/01/2026 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 22947.5400 | 23199.5200                    | 22.9475   | 23.1995                         | 0             |
| 07/01/2026 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 07/01/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.2954     | 8.2548                        | 105.3097  | 105.5660                        | 34,632        |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R035 On 07-May-26    | 8.29   | Call         | Bond Future | 1265.6300  | 1403.6600                     | 1.2656    | 1.4037                          | 1,000         |
| 07/01/2026 | R035 On 07-May-26    | 8.29   | Put          | Bond Future | 1299.3700  | 1181.1000                     | 1.2994    | 1.1811                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 8.79   | Call         | Bond Future | 3495.3300  | 3706.4800                     | 3.4953    | 3.7065                          | 1,000         |
| 07/01/2026 | R035 On 07-May-26    | 8.79   | Put          | Bond Future | 436.8700   | 391.7200                      | 0.4369    | 0.3917                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 9.20   | Call         | Bond Future | 5689.7800  | 5926.7000                     | 5.6898    | 5.9267                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 9.20   | Put          | Bond Future | 184.7700   | 165.3900                      | 0.1848    | 0.1654                          | 1,000         |
| 07/01/2026 | R035 On 07-May-26    | 9.64   | Call         | Bond Future | 8120.6400  | 8369.1100                     | 8.1206    | 8.3691                          | 250           |
| 07/01/2026 | R035 On 07-May-26    | 9.64   | Put          | Bond Future | 75.8500    | 68.0200                       | 0.0759    | 0.0680                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 9.66   | Call         | Bond Future | 8230.9700  | 8479.7700                     | 8.2310    | 8.4798                          | 200           |
| 07/01/2026 | R035 On 07-May-26    | 9.66   | Put          | Bond Future | 72.7900    | 65.2900                       | 0.0728    | 0.0653                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 9.71   | Call         | Bond Future | 8506.6500  | 8756.1900                     | 8.5067    | 8.7562                          | 350           |
| 07/01/2026 | R035 On 07-May-26    | 9.71   | Put          | Bond Future | 65.7700    | 59.0100                       | 0.0658    | 0.0590                          | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.14  | Call         | Bond Future | 10855.6700 | 11109.1500                    | 10.8557   | 11.1092                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.14  | Put          | Bond Future | 28.4200    | 25.6000                       | 0.0284    | 0.0256                          | 250           |
| 07/01/2026 | R035 On 07-May-26    | 10.16  | Call         | Bond Future | 10963.6900 | 11217.2800                    | 10.9637   | 11.2173                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.16  | Put          | Bond Future | 27.3700    | 24.6600                       | 0.0274    | 0.0247                          | 200           |
| 07/01/2026 | R035 On 07-May-26    | 10.21  | Call         | Bond Future | 11233.1900 | 11487.0300                    | 11.2332   | 11.4870                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.21  | Put          | Bond Future | 24.9400    | 22.4800                       | 0.0249    | 0.0225                          | 350           |
| 07/01/2026 | R035 On 07-May-26    | 10.64  | Call         | Bond Future | 13513.3300 | 13768.7200                    | 13.5133   | 13.7687                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.64  | Put          | Bond Future | 9.3700     | 8.4600                        | 0.0094    | 0.0085                          | 250           |
| 07/01/2026 | R035 On 07-May-26    | 10.66  | Call         | Bond Future | 13617.6500 | 13873.1000                    | 13.6177   | 13.8731                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.66  | Put          | Bond Future | 8.7600     | 7.9100                        | 0.0088    | 0.0079                          | 200           |
| 07/01/2026 | R035 On 07-May-26    | 10.71  | Call         | Bond Future | 13877.9200 | 14133.4900                    | 13.8779   | 14.1335                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.71  | Put          | Bond Future | 7.4000     | 6.6700                        | 0.0074    | 0.0067                          | 350           |
| 07/01/2026 | R035 On 07-May-26    | 10.86  | Call         | Bond Future | 14653.7700 | 14909.6300                    | 14.6538   | 14.9096                         | 0             |
| 07/01/2026 | R035 On 07-May-26    | 10.86  | Put          | Bond Future | 4.3900     | 3.9500                        | 0.0044    | 0.0040                          | 0             |
| 07/01/2026 | R035 On 06-August-26 |        |              | Bond Future | 8.3364     | 8.2941                        | 107.2185  | 107.4791                        | 56            |
| 07/01/2026 | R035 On 06-August-26 | 8.29   | Call         | Bond Future | 1593.7700  | 1726.5600                     | 1.5938    | 1.7266                          | 1,000         |
| 07/01/2026 | R035 On 06-August-26 | 8.29   | Put          | Bond Future | 1879.7400  | 1751.9400                     | 1.8797    | 1.7519                          | 0             |
| 07/01/2026 | R035 On 06-August-26 | 8.71   | Call         | Bond Future | 3273.1400  | 3458.9300                     | 3.2731    | 3.4589                          | 350           |
| 07/01/2026 | R035 On 06-August-26 | 8.71   | Put          | Bond Future | 1005.7400  | 930.9400                      | 1.0057    | 0.9309                          | 0             |
| 07/01/2026 | R035 On 06-August-26 | 8.79   | Call         | Bond Future | 3639.4900  | 3832.9100                     | 3.6395    | 3.8329                          | 1,000         |
| 07/01/2026 | R035 On 06-August-26 | 8.79   | Put          | Bond Future | 895.0000   | 827.8300                      | 0.8950    | 0.8278                          | 0             |
| 07/01/2026 | R035 On 06-August-26 | 9.13   | Call         | Bond Future | 5290.6300  | 5508.9400                     | 5.2906    | 5.5089                          | 200           |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 550.8600   | 508.5800                      | 0.5509    | 0.5086                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 5694.0100  | 5916.7100                     | 5.6940    | 5.9167                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 492.2600   | 454.3700                      | 0.4923    | 0.4544                          | 350           |
| 07/01/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 5744.6700  | 5967.8900                     | 5.7447    | 5.9679                          | 250           |
| 07/01/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 485.3800   | 448.0100                      | 0.4854    | 0.4480                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 6614.9000  | 6845.8400                     | 6.6149    | 6.8458                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 383.9600   | 354.3100                      | 0.3840    | 0.3543                          | 1,000         |
| 07/01/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 7857.1800  | 8096.4400                     | 7.8572    | 8.0964                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 275.7800   | 254.4500                      | 0.2758    | 0.2545                          | 200           |
| 07/01/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 8272.9700  | 8514.4500                     | 8.2730    | 8.5145                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 246.8800   | 227.7700                      | 0.2469    | 0.2278                          | 350           |
| 07/01/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 8324.9500  | 8566.7000                     | 8.3250    | 8.5667                          | 0             |
| 07/01/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 243.4600   | 224.6200                      | 0.2435    | 0.2246                          | 250           |
| 07/01/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 10457.7300 | 10707.5000                    | 10.4577   | 10.7075                         | 0             |
| 07/01/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 140.8200   | 130.0000                      | 0.1408    | 0.1300                          | 200           |
| 07/01/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 10923.9000 | 11174.8800                    | 10.9239   | 11.1749                         | 0             |
| 07/01/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 125.5200   | 115.9100                      | 0.1255    | 0.1159                          | 250           |
| 07/01/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 15162.5900 | 15421.1000                    | 15.1626   | 15.4211                         | 0             |
| 07/01/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 24.8500    | 22.7700                       | 0.0249    | 0.0228                          | 0             |
| 07/01/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.3876     | 8.3437                        | 104.5926  | 104.8570                        | 0             |
| 07/01/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 3736.0700  | 3919.6000                     | 3.7361    | 3.9196                          | 200           |
| 07/01/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1296.8000  | 1215.9400                     | 1.2968    | 1.2159                          | 0             |
| 07/01/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 6023.5800  | 6240.9100                     | 6.0236    | 6.2409                          | 0             |
| 07/01/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 725.9900   | 678.9300                      | 0.7260    | 0.6789                          | 200           |
| 07/01/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 8462.4700  | 8699.7400                     | 8.4625    | 8.6997                          | 0             |
| 07/01/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 411.1400   | 384.0200                      | 0.4111    | 0.3840                          | 200           |
| 07/01/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 9602.2200  | 9845.5600                     | 9.6022    | 9.8456                          | 0             |
| 07/01/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 318.1000   | 297.0500                      | 0.3181    | 0.2971                          | 0             |
| 07/01/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.4508     | 8.4050                        | 106.4051  | 106.6731                        | 0             |
| 07/01/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4521.3100  | 4714.8000                     | 4.5213    | 4.7148                          | 0             |
| 07/01/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1261.1100  | 1186.5600                     | 1.2611    | 1.1866                          | 0             |
| 07/01/2026 | R038 On 05-February-26 |        |              | Bond Future | 8.7883     | 8.7396                        | 119.3328  | 119.7311                        | 3,763         |
| 07/01/2026 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 19047.5700 | 19445.8000                    | 19.0476   | 19.4458                         | 0             |
| 07/01/2026 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R038 On 07-May-26      |        |              | Bond Future | 8.8447     | 8.7942                        | 115.9757  | 116.3808                        | 2,395         |
| 07/01/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 18134.1000 | 18538.2000                    | 18.1341   | 18.5382                         | 0             |
| 07/01/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 7.6400     | 6.6600                        | 0.0076    | 0.0067                          | 0             |
| 07/01/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.9018     | 8.8494                        | 118.0775  | 118.4896                        | 0             |
| 07/01/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 19753.1300 | 20161.9100                    | 19.7531   | 20.1619                         | 0             |
| 07/01/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 32.5100    | 29.1900                       | 0.0325    | 0.0292                          | 0             |
| 07/01/2026 | R038 On 05-November-26 |        |              | Bond Future | 8.9652     | 8.9110                        | 114.6595  | 115.0780                        | 0             |
| 07/01/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12804.0400 | 13193.2100                    | 12.8040   | 13.1932                         | 0             |
| 07/01/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 350.4300   | 321.1800                      | 0.3504    | 0.3212                          | 0             |
| 07/01/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.0388     | 8.9826                        | 116.6451  | 117.0697                        | 0             |
| 07/01/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 6007.1600  | 6308.0200                     | 6.0072    | 6.3080                          | 0             |
| 07/01/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 1887.4700  | 1763.7000                     | 1.8875    | 1.7637                          | 0             |
| 07/01/2026 | R053 On 05-February-26 |        |              | Bond Future | 9.0353     | 8.9965                        | 130.2788  | 130.7566                        | 34,001        |
| 07/01/2026 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 24945.0700 | 25422.8600                    | 24.9451   | 25.4229                         | 0             |
| 07/01/2026 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R053 On 07-May-26      |        |              | Bond Future | 9.0821     | 9.0422                        | 126.7397  | 127.2257                        | 24,035        |
| 07/01/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 25978.6100 | 26463.2900                    | 25.9786   | 26.4633                         | 0             |
| 07/01/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 14.0800    | 12.7600                       | 0.0141    | 0.0128                          | 0             |
| 07/01/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.1289     | 9.0879                        | 129.0367  | 129.5311                        | 0             |
| 07/01/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 29961.1800 | 30452.7100                    | 29.9612   | 30.4527                         | 0             |
| 07/01/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 35.7500    | 32.9100                       | 0.0358    | 0.0329                          | 0             |
| 07/01/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.1796     | 9.1374                        | 125.4321  | 125.9342                        | 0             |
| 07/01/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 21222.8100 | 21692.5400                    | 21.2228   | 21.6925                         | 0             |
| 07/01/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 566.4300   | 534.0800                      | 0.5664    | 0.5341                          | 0             |
| 07/01/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.2368     | 9.1935                        | 127.6043  | 128.1141                        | 0             |
| 07/01/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 10570.7400 | 10960.5800                    | 10.5707   | 10.9606                         | 0             |
| 07/01/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2239.6600  | 2119.7300                     | 2.2397    | 2.1197                          | 0             |
| 07/01/2026 | R186 On 05-February-26 |        |              | Bond Future | 8.4300     | 8.4300                        | 103.1324  | 103.1324                        | 0             |
| 07/01/2026 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 44.4200    | 45.1800                       | 0.0444    | 0.0452                          | 0             |
| 07/01/2026 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 44.4200    | 45.1800                       | 0.0444    | 0.0452                          | 0             |
| 07/01/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.6900     | 8.6900                        | 105.1300  | 105.1300                        | 0             |
| 07/01/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 90.4200    | 90.8000                       | 0.0904    | 0.0908                          | 0             |
| 07/01/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 90.4200    | 90.8000                       | 0.0904    | 0.0908                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 07/01/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 81.7700    | 81.9600                       | 0.0818    | 0.0820                          | 0             |
| 07/01/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 81.7700    | 81.9600                       | 0.0818    | 0.0820                          | 0             |
| 07/01/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 07/01/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 48.4500    | 48.5300                       | 0.0485    | 0.0485                          | 0             |
| 07/01/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 48.4500    | 48.5300                       | 0.0485    | 0.0485                          | 0             |
| 07/01/2026 | R202 On 05-February-26 |        |              | Bond Future | 293.5133   | 293.5562                      | 293.5133  | 293.5562                        | 565           |
| 07/01/2026 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 15693.2800 | 15736.2000                    | 15.6933   | 15.7362                         | 0             |
| 07/01/2026 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R202 On 07-May-26      |        |              | Bond Future | 298.8152   | 298.8582                      | 298.8152  | 298.8582                        | 460           |
| 07/01/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 21265.1800 | 21308.2000                    | 21.2652   | 21.3082                         | 0             |
| 07/01/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R202 On 06-August-26   |        |              | Bond Future | 298.9051   | 298.9478                      | 298.9051  | 298.9478                        | 0             |
| 07/01/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 20045.0600 | 20087.8000                    | 20.0451   | 20.0878                         | 0             |
| 07/01/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R202 On 05-November-26 |        |              | Bond Future | 304.1981   | 304.2395                      | 304.1981  | 304.2395                        | 0             |
| 07/01/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 23738.1400 | 23779.5300                    | 23.7381   | 23.7795                         | 0             |
| 07/01/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R202 On 04-February-27 |        |              | Bond Future | 304.0656   | 304.1051                      | 304.0656  | 304.1051                        | 0             |
| 07/01/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 9335.6000  | 9375.1400                     | 9.3356    | 9.3751                          | 0             |
| 07/01/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R209 On 05-February-26 |        |              | Bond Future | 8.4443     | 8.4053                        | 87.5236   | 87.7607                         | 34,901        |
| 07/01/2026 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 13511.8000 | 13748.9000                    | 13.5118   | 13.7489                         | 0             |
| 07/01/2026 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R209 On 07-May-26      |        |              | Bond Future | 8.4879     | 8.4475                        | 85.9323   | 86.1734                         | 6,551         |
| 07/01/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 13767.0200 | 14007.6700                    | 13.7670   | 14.0077                         | 0             |
| 07/01/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 4.5400     | 4.0900                        | 0.0045    | 0.0041                          | 0             |
| 07/01/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.5317     | 8.4899                        | 87.4898   | 87.7350                         | 3,673         |
| 07/01/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 14843.5100 | 15087.0400                    | 14.8435   | 15.0870                         | 0             |
| 07/01/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 20.1900    | 18.5500                       | 0.0202    | 0.0186                          | 0             |
| 07/01/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.5816     | 8.5384                        | 85.8686   | 86.1175                         | 0             |
| 07/01/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 9570.8200  | 9801.3800                     | 9.5708    | 9.8014                          | 0             |
| 07/01/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 289.2600   | 270.9200                      | 0.2893    | 0.2709                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.6410     | 8.5962                        | 87.3565   | 87.6090                         | 0             |
| 07/01/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4749.2600  | 4934.2600                     | 4.7493    | 4.9343                          | 0             |
| 07/01/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1247.7800  | 1180.2800                     | 1.2478    | 1.1803                          | 0             |
| 07/01/2026 | R210 On 05-February-26 |        |              | Bond Future | 258.0412   | 258.0776                      | 258.0412  | 258.0776                        | 534           |
| 07/01/2026 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4941.2000  | 4977.5500                     | 4.9412    | 4.9776                          | 0             |
| 07/01/2026 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R210 On 07-May-26      |        |              | Bond Future | 259.2363   | 259.2728                      | 259.2363  | 259.2728                        | 918           |
| 07/01/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3836.3400  | 3872.8000                     | 3.8363    | 3.8728                          | 0             |
| 07/01/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R210 On 06-August-26   |        |              | Bond Future | 263.9977   | 264.0339                      | 263.9977  | 264.0339                        | 0             |
| 07/01/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4157.6800  | 4193.8900                     | 4.1577    | 4.1939                          | 0             |
| 07/01/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R210 On 05-November-26 |        |              | Bond Future | 265.1545   | 265.1895                      | 265.1545  | 265.1895                        | 0             |
| 07/01/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11824.4600 | 11859.5000                    | 11.8245   | 11.8595                         | 0             |
| 07/01/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R210 On 04-February-27 |        |              | Bond Future | 269.8135   | 269.8469                      | 269.8135  | 269.8469                        | 0             |
| 07/01/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 3783.4500  | 3816.8600                     | 3.7835    | 3.8169                          | 0             |
| 07/01/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R213 On 05-February-26 |        |              | Bond Future | 7.5535     | 7.5289                        | 100.8575  | 100.9579                        | 18,735        |
| 07/01/2026 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 8987.3200  | 9087.6900                     | 8.9873    | 9.0877                          | 0             |
| 07/01/2026 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R213 On 07-May-26      |        |              | Bond Future | 7.5724     | 7.5463                        | 99.1044   | 99.2064                         | 65,316        |
| 07/01/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 8266.7600  | 8368.3300                     | 8.2668    | 8.3683                          | 0             |
| 07/01/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 7.1000     | 6.7300                        | 0.0071    | 0.0067                          | 0             |
| 07/01/2026 | R213 On 06-August-26   |        |              | Bond Future | 7.5890     | 7.5614                        | 100.9007  | 101.0042                        | 0             |
| 07/01/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 7535.2700  | 7636.3500                     | 7.5353    | 7.6364                          | 0             |
| 07/01/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 50.6700    | 48.2500                       | 0.0507    | 0.0483                          | 0             |
| 07/01/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.6208     | 7.5915                        | 99.1153   | 99.2199                         | 0             |
| 07/01/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 4252.2800  | 4342.6600                     | 4.2523    | 4.3427                          | 0             |
| 07/01/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 326.3500   | 312.1300                      | 0.3264    | 0.3121                          | 0             |
| 07/01/2026 | R213 On 04-February-27 |        |              | Bond Future | 7.6690     | 7.6378                        | 100.8334  | 100.9390                        | 0             |
| 07/01/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 2348.7000  | 2422.3600                     | 2.3487    | 2.4224                          | 0             |
| 07/01/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 772.1800   | 740.2700                      | 0.7722    | 0.7403                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R214 On 05-February-26 |        |              | Bond Future | 9.0780     | 9.0394                        | 81.9871   | 82.2534                         | 11,294        |
| 07/01/2026 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 13211.9800 | 13478.2700                    | 13.2120   | 13.4783                         | 0             |
| 07/01/2026 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R214 On 07-May-26      |        |              | Bond Future | 9.1298     | 9.0901                        | 80.1514   | 80.4222                         | 30,864        |
| 07/01/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 14221.2400 | 14490.8300                    | 14.2212   | 14.4908                         | 0             |
| 07/01/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 13.2800    | 12.1000                       | 0.0133    | 0.0121                          | 0             |
| 07/01/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.1826     | 9.1417                        | 81.6042   | 81.8796                         | 0             |
| 07/01/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 16016.2400 | 16288.8600                    | 16.0162   | 16.2889                         | 0             |
| 07/01/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 37.8600    | 35.0600                       | 0.0379    | 0.0351                          | 0             |
| 07/01/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.2423     | 9.2002                        | 79.7348   | 80.0145                         | 0             |
| 07/01/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 10753.2000 | 11010.9900                    | 10.7532   | 11.0110                         | 0             |
| 07/01/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 369.4900   | 347.5600                      | 0.3695    | 0.3476                          | 0             |
| 07/01/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.3108     | 9.2675                        | 81.1167   | 81.4005                         | 0             |
| 07/01/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 5278.7900  | 5483.5300                     | 5.2788    | 5.4835                          | 0             |
| 07/01/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1553.6000  | 1474.5100                     | 1.5536    | 1.4745                          | 0             |
| 07/01/2026 | R248 On 05-February-26 |        |              | Bond Future | 9.2128     | 9.1742                        | 99.5973   | 99.9469                         | 243,045       |
| 07/01/2026 | R248 On 05-February-26 | 8.90   | Call         | Bond Future | 88.1900    | 132.2700                      | 0.0882    | 0.1323                          | 1,940         |
| 07/01/2026 | R248 On 05-February-26 | 8.90   | Put          | Bond Future | 2983.9200  | 2678.3800                     | 2.9839    | 2.6784                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.40   | Call         | Bond Future | 2049.7900  | 2332.2200                     | 2.0498    | 2.3322                          | 1,940         |
| 07/01/2026 | R248 On 05-February-26 | 9.40   | Put          | Bond Future | 380.7800   | 313.5900                      | 0.3808    | 0.3136                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 2767.4100  | 3075.8700                     | 2.7674    | 3.0759                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 226.0300   | 184.8700                      | 0.2260    | 0.1849                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 3926.1000  | 4257.1600                     | 3.9261    | 4.2572                          | 12,500        |
| 07/01/2026 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 100.4100   | 81.8500                       | 0.1004    | 0.0819                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.90   | Call         | Bond Future | 5928.4600  | 6273.6300                     | 5.9285    | 6.2736                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 9.90   | Put          | Bond Future | 24.9700    | 20.5200                       | 0.0250    | 0.0205                          | 1,940         |
| 07/01/2026 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 6727.6100  | 7074.7600                     | 6.7276    | 7.0748                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 14.3000    | 11.8300                       | 0.0143    | 0.0118                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 10440.2100 | 10789.7000                    | 10.4402   | 10.7897                         | 0             |
| 07/01/2026 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 1.0100     | 0.8800                        | 0.0010    | 0.0009                          | 0             |
| 07/01/2026 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 17289.7800 | 17639.4000                    | 17.2898   | 17.6394                         | 0             |
| 07/01/2026 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R248 On 07-May-26      |        |              | Bond Future | 9.2640     | 9.2243                        | 96.9342   | 97.2899                         | 44,331        |
| 07/01/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 18471.4500 | 18825.5300                    | 18.4715   | 18.8255                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 17.5300    | 15.9700                       | 0.0175    | 0.0160                          | 0             |
| 07/01/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.3161     | 9.2753                        | 98.6913   | 99.0530                         | 0             |
| 07/01/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 21876.0300 | 22235.2100                    | 21.8760   | 22.2352                         | 0             |
| 07/01/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 33.9900    | 31.4100                       | 0.0340    | 0.0314                          | 0             |
| 07/01/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.3742     | 9.3323                        | 95.9796   | 96.3471                         | 0             |
| 07/01/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 15210.9900 | 15552.6500                    | 15.2110   | 15.5527                         | 0             |
| 07/01/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 456.1200   | 430.3500                      | 0.4561    | 0.4304                          | 0             |
| 07/01/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.4403     | 9.3972                        | 97.6426   | 98.0156                         | 0             |
| 07/01/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 7490.7600  | 7765.7100                     | 7.4908    | 7.7657                          | 0             |
| 07/01/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1988.3500  | 1890.3500                     | 1.9884    | 1.8904                          | 0             |
| 07/01/2026 | R2R9 On 05-February-26 |        |              | Bond Future | 8.9489     | 8.9003                        | 110.6581  | 111.0490                        | 0             |
| 07/01/2026 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 97667.6000 | 98058.4300                    | 97.6676   | 98.0584                         | 0             |
| 07/01/2026 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 9.0073     | 8.9570                        | 107.6516  | 108.0491                        | 0             |
| 07/01/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 96801.8600 | 97199.3800                    | 96.8019   | 97.1994                         | 0             |
| 07/01/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.0665     | 9.0144                        | 109.6026  | 110.0070                        | 0             |
| 07/01/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 96483.0600 | 96887.5100                    | 96.4831   | 96.8875                         | 0             |
| 07/01/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.1316     | 9.0778                        | 106.5405  | 106.9512                        | 0             |
| 07/01/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 95570.4100 | 95981.1800                    | 95.5704   | 95.9812                         | 0             |
| 07/01/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.2064     | 9.1507                        | 108.3855  | 108.8024                        | 0             |
| 07/01/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 6252.8000  | 6569.2300                     | 6.2528    | 6.5692                          | 0             |
| 07/01/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1319.8200  | 1219.3300                     | 1.3198    | 1.2193                          | 0             |
| 07/01/2026 | R4R2 On 05-February-26 |        |              | Bond Future | 9.1594     | 9.1209                        | 111.7345  | 112.0751                        | 1,937         |
| 07/01/2026 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 98459.2100 | 98799.8300                    | 98.4592   | 98.7998                         | 0             |
| 07/01/2026 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 9.2191     | 9.1794                        | 108.6210  | 108.9676                        | 0             |
| 07/01/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 97531.9000 | 97878.4400                    | 97.5319   | 97.8784                         | 0             |
| 07/01/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.2795     | 9.2385                        | 110.5896  | 110.9421                        | 0             |
| 07/01/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 97172.3600 | 97524.8000                    | 97.1724   | 97.5248                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.3451     | 9.3029                        | 107.4188  | 107.7766                        | 0             |
| 07/01/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 96196.2200 | 96554.0100                    | 96.1962   | 96.5540                         | 0             |
| 07/01/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.4195     | 9.3759                        | 109.2789  | 109.6420                        | 0             |
| 07/01/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 7093.1100  | 7371.5400                     | 7.0931    | 7.3715                          | 0             |
| 07/01/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1422.5900  | 1337.9500                     | 1.4226    | 1.3380                          | 0             |
| 07/01/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/01/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |