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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2029 On 05-February-26 |        |              | Bond Future        | 144.7763  | 144.8078                      | 144.7763  | 144.8078                        | 1,850         |
| 09/01/2026 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4666.3200 | 4697.7800                     | 4.6663    | 4.6978                          | 0             |
| 09/01/2026 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 145.9279  | 145.9686                      | 145.9279  | 145.9686                        | 3,035         |
| 09/01/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 4107.8900 | 4148.5700                     | 4.1079    | 4.1486                          | 0             |
| 09/01/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 148.5922  | 148.6498                      | 148.5922  | 148.6498                        | 0             |
| 09/01/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4492.1700 | 4549.7600                     | 4.4922    | 4.5498                          | 0             |
| 09/01/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 149.7268  | 149.8057                      | 149.7268  | 149.8057                        | 0             |
| 09/01/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 2166.7900 | 2245.6500                     | 2.1668    | 2.2457                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2029 On 04-February-27 |        |              | Bond Future | 152.3548  | 152.4388                      | 152.3548  | 152.4388                        | 0             |
| 09/01/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future | 2634.7600 | 2718.7800                     | 2.6348    | 2.7188                          | 0             |
| 09/01/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2030 On 05-February-26 |        |              | Bond Future | 7.3593    | 7.4102                        | 102.3897  | 102.2153                        | 135,126       |
| 09/01/2026 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 7010.8700 | 6836.4500                     | 7.0109    | 6.8365                          | 0             |
| 09/01/2026 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2030 On 07-May-26      |        |              | Bond Future | 7.3775    | 7.4304                        | 104.2079  | 104.0365                        | 49,367        |
| 09/01/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 357.7900  | 302.1300                      | 0.3578    | 0.3021                          | 1,000         |
| 09/01/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 903.0600  | 1018.8200                     | 0.9031    | 1.0188                          | 0             |
| 09/01/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 1368.0400 | 1248.2600                     | 1.3680    | 1.2483                          | 1,000         |
| 09/01/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 296.3300  | 347.9700                      | 0.2963    | 0.3480                          | 0             |
| 09/01/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 1926.6200 | 1789.9200                     | 1.9266    | 1.7899                          | 0             |
| 09/01/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 185.1100  | 219.8300                      | 0.1851    | 0.2198                          | 1,000         |
| 09/01/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 6288.1800 | 6118.6600                     | 6.2882    | 6.1187                          | 0             |
| 09/01/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 7.7600    | 9.6600                        | 0.0078    | 0.0097                          | 0             |
| 09/01/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.3955    | 7.4491                        | 102.0759  | 101.9130                        | 19,282        |
| 09/01/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 530.3000  | 471.1000                      | 0.5303    | 0.4711                          | 1,000         |
| 09/01/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 1096.9800 | 1200.7500                     | 1.0970    | 1.2008                          | 0             |
| 09/01/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 1473.8300 | 1369.7800                     | 1.4738    | 1.3698                          | 1,000         |
| 09/01/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 522.0300  | 580.9500                      | 0.5220    | 0.5810                          | 0             |
| 09/01/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 2313.0200 | 2188.1200                     | 2.3130    | 2.1881                          | 0             |
| 09/01/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 314.7600  | 352.8300                      | 0.3148    | 0.3528                          | 1,000         |
| 09/01/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 5432.8900 | 5278.3800                     | 5.4329    | 5.2784                          | 0             |
| 09/01/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 60.6600   | 69.1200                       | 0.0607    | 0.0691                          | 0             |
| 09/01/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.4165    | 7.4698                        | 103.8453  | 103.6934                        | 0             |
| 09/01/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 3006.7100 | 2883.3100                     | 3.0067    | 2.8833                          | 0             |
| 09/01/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 276.8500  | 305.2700                      | 0.2769    | 0.3053                          | 0             |
| 09/01/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.4511    | 7.5085                        | 101.6364  | 101.4844                        | 0             |
| 09/01/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 1651.7700 | 1556.9600                     | 1.6518    | 1.5570                          | 0             |
| 09/01/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 680.3600  | 737.5300                      | 0.6804    | 0.7375                          | 0             |
| 09/01/2026 | 2031 On 05-February-26 |        |              | Bond Future | 112.7230  | 112.7560                      | 112.7230  | 112.7560                        | 1,156         |
| 09/01/2026 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 977.3100  | 1009.7300                     | 0.9773    | 1.0097                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 14.2700    | 13.7100                       | 0.0143    | 0.0137                          | 0             |
| 09/01/2026 | 2031 On 07-May-26      |        |              | Bond Future | 114.7526   | 114.7929                      | 114.7526  | 114.7929                        | 736           |
| 09/01/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 1063.9200  | 1097.0400                     | 1.0639    | 1.0970                          | 0             |
| 09/01/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 151.3700   | 144.1600                      | 0.1514    | 0.1442                          | 0             |
| 09/01/2026 | 2031 On 06-August-26   |        |              | Bond Future | 114.4326   | 114.4865                      | 114.4326  | 114.4865                        | 680           |
| 09/01/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 980.4700   | 1017.6600                     | 0.9805    | 1.0177                          | 0             |
| 09/01/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 357.9200   | 341.1700                      | 0.3579    | 0.3412                          | 0             |
| 09/01/2026 | 2031 On 05-November-26 |        |              | Bond Future | 116.4431   | 116.5136                      | 116.4431  | 116.5136                        | 0             |
| 09/01/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4954.2400  | 5024.6300                     | 4.9542    | 5.0246                          | 0             |
| 09/01/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 1.1700     | 1.0400                        | 0.0012    | 0.0010                          | 0             |
| 09/01/2026 | 2031 On 04-February-27 |        |              | Bond Future | 116.0381   | 116.1131                      | 116.0381  | 116.1131                        | 0             |
| 09/01/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 712.5200   | 749.7300                      | 0.7125    | 0.7497                          | 0             |
| 09/01/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 854.4700   | 816.5900                      | 0.8545    | 0.8166                          | 0             |
| 09/01/2026 | 2032 On 05-February-26 |        |              | Bond Future | 7.8054     | 7.8258                        | 105.1337  | 105.0345                        | 94,000        |
| 09/01/2026 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 10703.2900 | 10604.1000                    | 10.7033   | 10.6041                         | 0             |
| 09/01/2026 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2032 On 07-May-26      |        |              | Bond Future | 7.8389     | 7.8590                        | 102.8418  | 102.7470                        | 78,958        |
| 09/01/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 10144.7500 | 10050.6500                    | 10.1448   | 10.0507                         | 0             |
| 09/01/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 6.4100     | 7.1500                        | 0.0064    | 0.0072                          | 0             |
| 09/01/2026 | 2032 On 06-August-26   |        |              | Bond Future | 7.8729     | 7.8917                        | 104.6944  | 104.6094                        | 0             |
| 09/01/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 9623.6100  | 9541.3700                     | 9.6236    | 9.5414                          | 0             |
| 09/01/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 46.6400    | 49.4200                       | 0.0466    | 0.0494                          | 0             |
| 09/01/2026 | 2032 On 05-November-26 |        |              | Bond Future | 7.9173     | 7.9339                        | 102.3519  | 102.2795                        | 0             |
| 09/01/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 5595.8000  | 5535.1800                     | 5.5958    | 5.5352                          | 0             |
| 09/01/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 354.4200   | 366.2800                      | 0.3544    | 0.3663                          | 0             |
| 09/01/2026 | 2032 On 04-February-27 |        |              | Bond Future | 7.9735     | 7.9905                        | 104.1229  | 104.0516                        | 0             |
| 09/01/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 3023.6300  | 2976.8700                     | 3.0236    | 2.9769                          | 0             |
| 09/01/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 933.3100   | 957.8700                      | 0.9333    | 0.9579                          | 0             |
| 09/01/2026 | 2033 On 05-February-26 |        |              | Bond Future | 142.3693   | 142.4705                      | 142.3693  | 142.4705                        | 2,698         |
| 09/01/2026 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 9489.2700  | 9590.5100                     | 9.4893    | 9.5905                          | 0             |
| 09/01/2026 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2033 On 07-May-26      |        |              | Bond Future | 143.3754   | 143.4868                      | 143.3754  | 143.4868                        | 10,592        |
| 09/01/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 8215.3600  | 8326.8000                     | 8.2154    | 8.3268                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2033 On 06-August-26   |        |              | Bond Future | 145.9930   | 146.1224                      | 145.9930  | 146.1224                        | 0             |
| 09/01/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 11743.0300 | 11872.3800                    | 11.7430   | 11.8724                         | 0             |
| 09/01/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2033 On 05-November-26 |        |              | Bond Future | 146.9791   | 147.1306                      | 146.9791  | 147.1306                        | 0             |
| 09/01/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 9719.0800  | 9870.6200                     | 9.7191    | 9.8706                          | 0             |
| 09/01/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2033 On 04-February-27 |        |              | Bond Future | 149.5590   | 149.7168                      | 149.5590  | 149.7168                        | 0             |
| 09/01/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 6848.9500  | 7006.8200                     | 6.8490    | 7.0068                          | 0             |
| 09/01/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 |        |              | Bond Future | 8.7363     | 8.7822                        | 98.5836   | 98.2681                         | 108,972       |
| 09/01/2026 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 6037.6700  | 5724.9900                     | 6.0377    | 5.7250                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 3.7500     | 6.5300                        | 0.0038    | 0.0065                          | 11,500        |
| 09/01/2026 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 8822.3800  | 8507.1400                     | 8.8224    | 8.5071                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 0.2200     | 0.4400                        | 0.0002    | 0.0004                          | 11,500        |
| 09/01/2026 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 12076.2100 | 11760.7600                    | 12.0762   | 11.7608                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 13501.7600 | 13186.3000                    | 13.5018   | 13.1863                         | 1,970         |
| 09/01/2026 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 15169.9100 | 14854.4500                    | 15.1699   | 14.8545                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 16041.0900 | 15725.6300                    | 16.0411   | 15.7256                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 16256.9100 | 15941.4500                    | 16.2569   | 15.9415                         | 1,030         |
| 09/01/2026 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 18683.2500 | 18367.7900                    | 18.6833   | 18.3678                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 20762.3500 | 20446.8900                    | 20.7624   | 20.4469                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,970         |
| 09/01/2026 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 23005.4800 | 22690.0200                    | 23.0055   | 22.6900                         | 0             |
| 09/01/2026 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,030         |
| 09/01/2026 | 2037 On 07-May-26      |        |              | Bond Future | 8.7941     | 8.8408                        | 100.3342  | 100.0189                        | 108,998       |
| 09/01/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 2281.7100  | 2087.5200                     | 2.2817    | 2.0875                          | 1,500         |
| 09/01/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 902.3500   | 1023.3900                     | 0.9024    | 1.0234                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 4885.0400  | 4621.4900                     | 4.8850    | 4.6215                          | 1,500         |
| 09/01/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 326.8100   | 378.4900                      | 0.3268    | 0.3785                          | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 8189.0400  | 7892.7500                     | 8.1890    | 7.8928                          | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 107.8100   | 126.7500                      | 0.1078    | 0.1268                          | 1,500         |
| 09/01/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 13251.8400 | 12940.8100                    | 13.2518   | 12.9408                         | 142           |
| 09/01/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 21.6000    | 25.8000                       | 0.0216    | 0.0258                          | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 15259.4900 | 14945.8500                    | 15.2595   | 14.9459                         | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 7.2100     | 8.8000                        | 0.0072    | 0.0088                          | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 20786.6500 | 20471.4600                    | 20.7867   | 20.4715                         | 0             |
| 09/01/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0.1300     | 0.1700                        | 0.0001    | 0.0002                          | 142           |
| 09/01/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.8549     | 8.9018                        | 97.8818   | 97.5720                         | 2,539         |
| 09/01/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 7733.8100  | 7465.8800                     | 7.7338    | 7.4659                          | 2,541         |
| 09/01/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 404.7300   | 446.6600                      | 0.4047    | 0.4467                          | 0             |
| 09/01/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 11440.3300 | 11149.6100                    | 11.4403   | 11.1496                         | 0             |
| 09/01/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 173.6600   | 192.8000                      | 0.1737    | 0.1928                          | 2,541         |
| 09/01/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 14616.2100 | 14314.5500                    | 14.6162   | 14.3146                         | 0             |
| 09/01/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 66.8400    | 75.0400                       | 0.0668    | 0.0750                          | 2,541         |
| 09/01/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 16721.8800 | 16415.7600                    | 16.7219   | 16.4158                         | 0             |
| 09/01/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 27.0000    | 30.7400                       | 0.0270    | 0.0307                          | 0             |
| 09/01/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.9163     | 8.9628                        | 99.5782   | 99.2764                         | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 4752.0800  | 4544.6900                     | 4.7521    | 4.5447                          | 4,490         |
| 09/01/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1302.2400  | 1396.6800                     | 1.3022    | 1.3967                          | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 8645.3600  | 8389.6000                     | 8.6454    | 8.3896                          | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 584.3200   | 630.3900                      | 0.5843    | 0.6304                          | 4,490         |
| 09/01/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 10676.9600 | 10407.3000                    | 10.6770   | 10.4073                         | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 396.3300   | 428.5000                      | 0.3963    | 0.4285                          | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 11769.9100 | 11494.7500                    | 11.7699   | 11.4948                         | 0             |
| 09/01/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 324.9800   | 351.6500                      | 0.3250    | 0.3517                          | 4,490         |
| 09/01/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.9867     | 9.0347                        | 97.0448   | 96.7400                         | 0             |
| 09/01/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 4949.8800  | 4748.6200                     | 4.9499    | 4.7486                          | 0             |
| 09/01/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1695.2300  | 1798.7400                     | 1.6952    | 1.7987                          | 0             |
| 09/01/2026 | 2038 On 05-February-26 |        |              | Bond Future | 156.0359   | 157.1660                      | 156.0359  | 157.1660                        | 2,880         |
| 09/01/2026 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 12835.9000 | 13965.9600                    | 12.8359   | 13.9660                         | 0             |
| 09/01/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2038 On 07-May-26      |        |              | Bond Future | 158.8453   | 160.0051                      | 158.8453  | 160.0051                        | 440           |
| 09/01/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 14315.3300 | 15475.0600                    | 14.3153   | 15.4751                         | 0             |
| 09/01/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2038 On 06-August-26   |        |              | Bond Future | 159.5528   | 160.7516                      | 159.5528  | 160.7516                        | 0             |
| 09/01/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 14832.7800 | 16031.5500                    | 14.8328   | 16.0316                         | 0             |
| 09/01/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2038 On 05-November-26 |        |              | Bond Future | 162.3568   | 163.5984                      | 162.3568  | 163.5984                        | 0             |
| 09/01/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 16046.7500 | 17288.4000                    | 16.0468   | 17.2884                         | 0             |
| 09/01/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2038 On 04-February-27 |        |              | Bond Future | 162.9837   | 164.2517                      | 162.9837  | 164.2517                        | 0             |
| 09/01/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 9153.6500  | 10421.7300                    | 9.1537    | 10.4217                         | 0             |
| 09/01/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 |        |              | Bond Future | 9.1131     | 9.1489                        | 99.3597   | 99.0820                         | 79,908        |
| 09/01/2026 | 2040 On 05-February-26 | 9.05   | Call         | Bond Future | 519.3400   | 428.9500                      | 0.5193    | 0.4290                          | 13,500        |
| 09/01/2026 | 2040 On 05-February-26 | 9.05   | Put          | Bond Future | 1011.0700  | 1198.3600                     | 1.0111    | 1.1984                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 9.20   | Call         | Bond Future | 1159.1400  | 1003.3200                     | 1.1591    | 1.0033                          | 14,000        |
| 09/01/2026 | 2040 On 05-February-26 | 9.20   | Put          | Bond Future | 487.5900   | 609.4500                      | 0.4876    | 0.6095                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 9.40   | Call         | Bond Future | 2352.1700  | 2129.3000                     | 2.3522    | 2.1293                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 9.40   | Put          | Bond Future | 159.5000   | 214.3100                      | 0.1595    | 0.2143                          | 13,500        |
| 09/01/2026 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 5149.3400  | 4879.0000                     | 5.1493    | 4.8790                          | 14,000        |
| 09/01/2026 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 13.8300    | 21.1700                       | 0.0138    | 0.0212                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 8227.0700  | 7950.0600                     | 8.2271    | 7.9501                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 0.9100     | 1.5800                        | 0.0009    | 0.0016                          | 14,000        |
| 09/01/2026 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 8976.2600  | 8698.9300                     | 8.9763    | 8.6989                          | 680           |
| 09/01/2026 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 0.4600     | 0.8100                        | 0.0005    | 0.0008                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 11627.1700 | 11349.5300                    | 11.6272   | 11.3495                         | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 0.0400     | 0.0800                        | 0.0000    | 0.0001                          | 8,180         |
| 09/01/2026 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 14165.8200 | 13888.1500                    | 14.1658   | 13.8882                         | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 680           |
| 09/01/2026 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 16239.2600 | 15961.5800                    | 16.2393   | 15.9616                         | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 18180.7400 | 17903.0600                    | 18.1807   | 17.9031                         | 475           |
| 09/01/2026 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 25752.9500 | 25475.2700                    | 25.7530   | 25.4753                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 475           |
| 09/01/2026 | 2040 On 07-May-26      |        |              | Bond Future | 9.1765     | 9.2128                        | 101.1240  | 100.8474                        | 1,360         |
| 09/01/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 10822.7000 | 10558.8200                    | 10.8227   | 10.5588                         | 1,460         |
| 09/01/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 94.1900    | 106.9900                      | 0.0942    | 0.1070                          | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 13435.8200 | 13165.8300                    | 13.4358   | 13.1658                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 46.8200    | 53.5100                       | 0.0468    | 0.0535                          | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 16708.9200 | 16434.1100                    | 16.7089   | 16.4341                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 10.9900    | 12.8600                       | 0.0110    | 0.0129                          | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 16998.7000 | 16723.6500                    | 16.9987   | 16.7237                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 9.3900     | 11.0200                       | 0.0094    | 0.0110                          | 1,460         |
| 09/01/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 18765.4100 | 18489.4000                    | 18.7654   | 18.4894                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 3.4100     | 4.0800                        | 0.0034    | 0.0041                          | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 19822.1200 | 19545.8000                    | 19.8221   | 19.5458                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1.7800     | 2.1400                        | 0.0018    | 0.0021                          | 1,460         |
| 09/01/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 21503.2400 | 21226.6900                    | 21.5032   | 21.2267                         | 0             |
| 09/01/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0.5800     | 0.7100                        | 0.0006    | 0.0007                          | 0             |
| 09/01/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.2432     | 9.2793                        | 98.4353   | 98.1648                         | 7,265         |
| 09/01/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19031.0000 | 18763.6600                    | 19.0310   | 18.7637                         | 0             |
| 09/01/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 29.5400    | 32.7500                       | 0.0295    | 0.0328                          | 0             |
| 09/01/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.3097     | 9.3452                        | 100.1412  | 99.8794                         | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 5657.6100  | 5473.1000                     | 5.6576    | 5.4731                          | 2,300         |
| 09/01/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1357.2000  | 1434.5100                     | 1.3572    | 1.4345                          | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 9992.6100  | 9769.2000                     | 9.9926    | 9.7692                          | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 624.8300   | 663.2400                      | 0.6248    | 0.6632                          | 2,300         |
| 09/01/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 12244.9200 | 12010.2100                    | 12.2449   | 12.0102                         | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 429.2700   | 456.3800                      | 0.4293    | 0.4564                          | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 13448.1900 | 13209.0300                    | 13.4482   | 13.2090                         | 0             |
| 09/01/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 355.0100   | 377.6700                      | 0.3550    | 0.3777                          | 2,300         |
| 09/01/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.3847     | 9.4211                        | 97.3669   | 97.1029                         | 0             |
| 09/01/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 5715.4200  | 5539.2500                     | 5.7154    | 5.5393                          | 0             |
| 09/01/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1864.8800  | 1952.7200                     | 1.8649    | 1.9527                          | 0             |
| 09/01/2026 | 2043 On 05-February-26 |        |              | Bond Future | 122.5017   | 122.5099                      | 122.5017  | 122.5099                        | 0             |
| 09/01/2026 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 12841.6900 | 12849.9400                    | 12.8417   | 12.8499                         | 0             |
| 09/01/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2043 On 07-May-26      |        |              | Bond Future | 124.7073   | 124.7231                      | 124.7073  | 124.7231                        | 0             |
| 09/01/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 13007.3361 | 13023.0566                    | 13.0073   | 13.0231                         | 0             |
| 09/01/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0.0061     | 0.0066                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2043 On 06-August-26   |        |              | Bond Future | 124.1392   | 124.1693                      | 124.1392  | 124.1693                        | 0             |
| 09/01/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 13259.9364 | 13290.0705                    | 13.2599   | 13.2901                         | 0             |
| 09/01/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0.7564     | 0.7605                        | 0.0008    | 0.0008                          | 0             |
| 09/01/2026 | 2043 On 05-November-26 |        |              | Bond Future | 126.3202   | 126.3677                      | 126.3202  | 126.3677                        | 0             |
| 09/01/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 13484.9237 | 13532.4117                    | 13.4849   | 13.5324                         | 0             |
| 09/01/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 4.7437     | 4.6817                        | 0.0047    | 0.0047                          | 0             |
| 09/01/2026 | 2043 On 04-February-27 |        |              | Bond Future | 125.6526   | 125.7046                      | 125.6526  | 125.7046                        | 0             |
| 09/01/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 8241.4928  | 8290.5551                     | 8.2415    | 8.2906                          | 0             |
| 09/01/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 218.9428   | 215.9651                      | 0.2189    | 0.2160                          | 0             |
| 09/01/2026 | 2044 On 05-February-26 |        |              | Bond Future | 9.3431     | 9.3689                        | 95.1182   | 94.9052                         | 52,494        |
| 09/01/2026 | 2044 On 05-February-26 | 10.00  | Call         | Bond Future | 5236.0200  | 5030.1400                     | 5.2360    | 5.0301                          | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 10.00  | Put          | Bond Future | 18.0600    | 25.1900                       | 0.0181    | 0.0252                          | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 5759.6500  | 5551.5700                     | 5.7597    | 5.5516                          | 9,000         |
| 09/01/2026 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 11.6900    | 16.6200                       | 0.0117    | 0.0166                          | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 11679.0800 | 11466.1300                    | 11.6791   | 11.4661                         | 9,000         |
| 09/01/2026 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 0.0800     | 0.1400                        | 0.0001    | 0.0001                          | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 13996.7800 | 13783.7800                    | 13.9968   | 13.7838                         | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 4,500         |
| 09/01/2026 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 15275.7200 | 15062.7200                    | 15.2757   | 15.0627                         | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 9,000         |
| 09/01/2026 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 15590.4400 | 15377.4400                    | 15.5904   | 15.3774                         | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 4,500         |
| 09/01/2026 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 15965.5100 | 15752.5000                    | 15.9655   | 15.7525                         | 0             |
| 09/01/2026 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 1008.1700  | 955.0000                      | 1.0082    | 0.9550                          | 0             |
| 09/01/2026 | 2044 On 07-May-26      |        |              | Bond Future | 9.4064     | 9.4322                        | 96.8073   | 96.5961                         | 67,785        |
| 09/01/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 4200.9200  | 4358.9400                     | 4.2009    | 4.3589                          | 0             |
| 09/01/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 5233.4300  | 5068.2700                     | 5.2334    | 5.0683                          | 0             |
| 09/01/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 558.9100   | 604.9400                      | 0.5589    | 0.6049                          | 15,000        |
| 09/01/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 16874.2400 | 16665.3500                    | 16.8742   | 16.6654                         | 0             |
| 09/01/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 18.7400    | 21.0400                       | 0.0187    | 0.0210                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.4726     | 9.4979                        | 94.1660   | 93.9617                         | 7,681         |
| 09/01/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 19873.3800 | 19672.0200                    | 19.8734   | 19.6720                         | 0             |
| 09/01/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 36.9300    | 39.8500                       | 0.0369    | 0.0399                          | 0             |
| 09/01/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.5381     | 9.5626                        | 95.7979   | 95.6030                         | 0             |
| 09/01/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 13354.5900 | 13182.1000                    | 13.3546   | 13.1821                         | 0             |
| 09/01/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 529.7400   | 552.1400                      | 0.5297    | 0.5521                          | 0             |
| 09/01/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.6112     | 9.6362                        | 93.0736   | 92.8775                         | 0             |
| 09/01/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 6277.6400  | 6146.3600                     | 6.2776    | 6.1464                          | 0             |
| 09/01/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1972.9800  | 2037.7700                     | 1.9730    | 2.0378                          | 0             |
| 09/01/2026 | 2046 On 05-February-26 |        |              | Bond Future | 139.2168   | 140.8812                      | 139.2168  | 140.8812                        | 12,410        |
| 09/01/2026 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 17566.7600 | 19231.1900                    | 17.5668   | 19.2312                         | 0             |
| 09/01/2026 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2046 On 07-May-26      |        |              | Bond Future | 139.4369   | 141.1397                      | 139.4369  | 141.1397                        | 5,789         |
| 09/01/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 14486.9400 | 16189.7000                    | 14.4869   | 16.1897                         | 0             |
| 09/01/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2046 On 06-August-26   |        |              | Bond Future | 141.9826   | 143.7320                      | 141.9826  | 143.7320                        | 0             |
| 09/01/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 19602.5600 | 21352.0300                    | 19.6026   | 21.3520                         | 0             |
| 09/01/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2046 On 05-November-26 |        |              | Bond Future | 142.1566   | 143.9566                      | 142.1566  | 143.9566                        | 0             |
| 09/01/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 16676.6300 | 18476.5800                    | 16.6766   | 18.4766                         | 0             |
| 09/01/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2046 On 04-February-27 |        |              | Bond Future | 144.6509   | 146.4861                      | 144.6509  | 146.4861                        | 0             |
| 09/01/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 13560.9300 | 15396.0500                    | 13.5609   | 15.3961                         | 0             |
| 09/01/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2050 On 05-February-26 |        |              | Bond Future | 140.0780   | 142.0113                      | 140.0780  | 142.0113                        | 11,546        |
| 09/01/2026 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future | 17258.0200 | 19191.2900                    | 17.2580   | 19.1913                         | 0             |
| 09/01/2026 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2050 On 07-May-26      |        |              | Bond Future | 142.6001   | 144.5767                      | 142.6001  | 144.5767                        | 4,988         |
| 09/01/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 18530.0600 | 20506.6600                    | 18.5301   | 20.5067                         | 0             |
| 09/01/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2050 On 06-August-26   |        |              | Bond Future | 142.7618   | 144.7904                      | 142.7618  | 144.7904                        | 0             |
| 09/01/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 19491.7900 | 21520.4400                    | 19.4918   | 21.5204                         | 0             |
| 09/01/2026 | 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 |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 145.2707   | 147.3546                      | 145.2707  | 147.3546                        | 0             |
| 09/01/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 21430.6500 | 23514.6400                    | 21.4307   | 23.5146                         | 0             |
| 09/01/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 145.3430   | 147.4679                      | 145.3430  | 147.4679                        | 0             |
| 09/01/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 12953.0000 | 15077.8700                    | 12.9530   | 15.0779                         | 0             |
| 09/01/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | AL37 On 05-February-26 |        |              | Index Future       | 1266.5220  | 1264.7760                     | 1266.5220 | 1,264.7760                      | 0             |
| 09/01/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1289.0130  | 1287.3110                     | 1289.0130 | 1,287.3110                      | 0             |
| 09/01/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1311.9890  | 1310.3990                     | 1311.9890 | 1,310.3990                      | 0             |
| 09/01/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1335.0110  | 1333.5710                     | 1335.0110 | 1,333.5710                      | 0             |
| 09/01/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1358.1590  | 1356.7290                     | 1358.1590 | 1,356.7290                      | 0             |
| 09/01/2026 | AL7T On 05-February-26 |        |              | Index Future       | 1624.3130  | 1619.9480                     | 1624.3130 | 1,619.9480                      | 0             |
| 09/01/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1653.1580  | 1648.8110                     | 1653.1580 | 1,648.8110                      | 0             |
| 09/01/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1682.6250  | 1678.3830                     | 1682.6250 | 1,678.3830                      | 0             |
| 09/01/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1712.1500  | 1708.0630                     | 1712.1500 | 1,708.0630                      | 0             |
| 09/01/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1741.8370  | 1737.7240                     | 1741.8370 | 1,737.7240                      | 0             |
| 09/01/2026 | ALBI On 05-February-26 |        |              | Index Future       | 1368.7800  | 1365.7980                     | 1368.7800 | 1,365.7980                      | 79            |
| 09/01/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1393.0870  | 1390.1330                     | 1393.0870 | 1,390.1330                      | 0             |
| 09/01/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1417.9180  | 1415.0650                     | 1417.9180 | 1,415.0650                      | 0             |
| 09/01/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1442.7990  | 1440.0880                     | 1442.7990 | 1,440.0880                      | 0             |
| 09/01/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1467.8150  | 1465.0960                     | 1467.8150 | 1,465.0960                      | 0             |
| 09/01/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 09/01/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 09/01/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 09/01/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES33 On 05-February-26  |        |              | Bond Future        | 8.8417     | 8.8777                        | 95.7481   | 95.5613                         | 0             |
| 09/01/2026 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 12552.6000 | 12365.8000                    | 12.5526   | 12.3658                         | 0             |
| 09/01/2026 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 8.9109     | 8.9475                        | 93.6789   | 93.4943                         | 0             |
| 09/01/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 12798.3800 | 12613.7300                    | 12.7984   | 12.6137                         | 0             |
| 09/01/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 8.9828     | 9.0190                        | 95.3890   | 95.2114                         | 0             |
| 09/01/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 13520.3700 | 13342.7800                    | 13.5204   | 13.3428                         | 0             |
| 09/01/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.0681     | 9.1034                        | 93.2732   | 93.1052                         | 0             |
| 09/01/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 7944.8200  | 7776.7900                     | 7.9448    | 7.7768                          | 0             |
| 09/01/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.1692     | 9.2057                        | 94.9080   | 94.7392                         | 0             |
| 09/01/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2411.4600  | 2242.6700                     | 2.4115    | 2.2427                          | 0             |
| 09/01/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES42 On 05-February-26  |        |              | Bond Future        | 9.5552     | 9.5811                        | 93.8883   | 93.6914                         | 0             |
| 09/01/2026 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 15288.5500 | 15091.6800                    | 15.2886   | 15.0917                         | 0             |
| 09/01/2026 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES42 On 07-May-26       |        |              | Bond Future        | 9.6240     | 9.6499                        | 91.3144   | 91.1195                         | 0             |
| 09/01/2026 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 16672.9800 | 16478.0600                    | 16.6730   | 16.4781                         | 0             |
| 09/01/2026 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.6933     | 9.7188                        | 92.9810   | 92.7927                         | 0             |
| 09/01/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 18506.6500 | 18318.4100                    | 18.5067   | 18.3184                         | 0             |
| 09/01/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.7688     | 9.7934                        | 90.3509   | 90.1720                         | 0             |
| 09/01/2026 | ES42 On 05-November-26  | 11.66  | Call         | Bond Future        | 12386.1200 | 12207.1500                    | 12.3861   | 12.2072                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.8516       | 9.8767                        | 91.9331   | 91.7530                         | 0             |
| 09/01/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 3073.1600    | 2893.0500                     | 3.0732    | 2.8931                          | 0             |
| 09/01/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GOVI On 05-February-26 |          |              | GOVI        | 1343.4990    | 1340.5600                     | 1343.4990 | 1,340.5600                      | 605           |
| 09/01/2026 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1934990.0000 | 1905600.0000                  | 193.4990  | 190.5600                        | 0             |
| 09/01/2026 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1367.3560    | 1364.4460                     | 1367.3560 | 1,364.4460                      | 42            |
| 09/01/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1903560.0000 | 1874460.0000                  | 190.3560  | 187.4460                        | 0             |
| 09/01/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1391.7290    | 1388.9170                     | 1391.7290 | 1,388.9170                      | 0             |
| 09/01/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 2027290.0000 | 1999170.0000                  | 202.7290  | 199.9170                        | 0             |
| 09/01/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1416.1500    | 1413.4780                     | 1416.1500 | 1,413.4780                      | 0             |
| 09/01/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1391500.0000 | 1364780.0000                  | 139.1500  | 136.4780                        | 0             |
| 09/01/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1440.7050    | 1438.0230                     | 1440.7050 | 1,438.0230                      | 0             |
| 09/01/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 717050.0000  | 690230.0000                   | 71.7050   | 69.0230                         | 0             |
| 09/01/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 09/01/2026 | I258 On 05-February-26 |          |              | Bond Future | 128.2570     | 128.9185                      | 128.2570  | 128.9185                        | 0             |
| 09/01/2026 | I258 On 05-February-26 | 111.65   | Call         | Bond Future | 16606.9700   | 17268.4500                    | 16.6070   | 17.2685                         | 0             |
| 09/01/2026 | I258 On 05-February-26 | 111.65   | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | I258 On 07-May-26      |          |              | Bond Future | 130.5660     | 131.2473                      | 130.5660  | 131.2473                        | 0             |
| 09/01/2026 | I258 On 07-May-26      | 113.73   | Call         | Bond Future | 16836.1523   | 17517.3554                    | 16.8362   | 17.5174                         | 0             |
| 09/01/2026 | I258 On 07-May-26      | 113.73   | Put          | Bond Future | 0.1723       | 0.1054                        | 0.0002    | 0.0001                          | 0             |
| 09/01/2026 | I258 On 06-August-26   |          |              | Bond Future | 130.1049     | 130.8134                      | 130.1049  | 130.8134                        | 0             |
| 09/01/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 17162.0203   | 17868.5483                    | 17.1620   | 17.8685                         | 0             |
| 09/01/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 7.1103       | 5.1983                        | 0.0071    | 0.0052                          | 0             |
| 09/01/2026 | I258 On 05-November-26 |          |              | Bond Future | 132.3908     | 133.1296                      | 132.3908  | 133.1296                        | 0             |
| 09/01/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 17471.7071   | 18203.7620                    | 17.4717   | 18.2038                         | 0             |
| 09/01/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 30.8671      | 24.1220                       | 0.0309    | 0.0241                          | 0             |
| 09/01/2026 | I258 On 04-February-27 |          |              | Bond Future | 131.8298     | 132.5854                      | 131.8298  | 132.5854                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 13242.6273 | 13949.3970                    | 13.2426   | 13.9494                         | 0             |
| 09/01/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 312.8173   | 264.0470                      | 0.3128    | 0.2640                          | 0             |
| 09/01/2026 | IGOV On 05-February-26  |        |              | Index Future           | 430.8190   | 433.2710                      | 430.8190  | 433.2710                        | 242           |
| 09/01/2026 | IGOV On 07-May-26       |        |              | Index Future           | 438.5760   | 441.0980                      | 438.5760  | 441.0980                        | 8             |
| 09/01/2026 | IGOV On 06-August-26    |        |              | Index Future           | 446.4980   | 449.1140                      | 446.4980  | 449.1140                        | 0             |
| 09/01/2026 | IGOV On 05-November-26  |        |              | Index Future           | 454.4350   | 457.1590                      | 454.4350  | 457.1590                        | 0             |
| 09/01/2026 | IGOV On 04-February-27  |        |              | Index Future           | 462.4160   | 465.1990                      | 462.4160  | 465.1990                        | 0             |
| 09/01/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200    | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 09/01/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 09/01/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 09/01/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 09/01/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 09/01/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 09/01/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 09/01/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 09/01/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 09/01/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 09/01/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 09/01/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 09/01/2026 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 09/01/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 09/01/2026 | R033 On 05-February-26  |        |              | Bond Future            | 7.9466     | 7.9620                        | 114.6550  | 114.5668                        | 10,458        |
| 09/01/2026 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 13445.2400 | 13357.0800                    | 13.4452   | 13.3571                         | 0             |
| 09/01/2026 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 0.0300     | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R033 On 07-May-26       |        |              | Bond Future            | 7.9845     | 7.9994                        | 111.6490  | 111.5660                        | 0             |
| 09/01/2026 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 12420.3100 | 12340.9100                    | 12.4203   | 12.3409                         | 0             |
| 09/01/2026 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 59.5600    | 63.1300                       | 0.0596    | 0.0631                          | 0             |
| 09/01/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.0231     | 8.0364                        | 113.6602  | 113.5882                        | 0             |
| 09/01/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 11550.2200 | 11487.4900                    | 11.5502   | 11.4875                         | 0             |
| 09/01/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 344.3100   | 353.6100                      | 0.3443    | 0.3536                          | 0             |
| 09/01/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.0710     | 8.0822                        | 110.5910  | 110.5330                        | 0             |
| 09/01/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 7300.7100  | 7258.5400                     | 7.3007    | 7.2585                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R033 On 05-November-26 | 9.33   | Put          | Bond Future | 986.5600   | 1002.4400                     | 0.9866    | 1.0024                          | 0             |
| 09/01/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.1299     | 8.1412                        | 112.5042  | 112.4476                        | 0             |
| 09/01/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 4740.6300  | 4708.7500                     | 4.7406    | 4.7088                          | 0             |
| 09/01/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 2167.4100  | 2192.0700                     | 2.1674    | 2.1921                          | 0             |
| 09/01/2026 | R035 On 05-February-26 |        |              | Bond Future | 8.3349     | 8.3808                        | 107.3730  | 107.0797                        | 54,445        |
| 09/01/2026 | R035 On 05-February-26 | 8.45   | Call         | Bond Future | 1061.1500  | 882.0500                      | 1.0612    | 0.8821                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 8.45   | Put          | Bond Future | 327.4300   | 441.6900                      | 0.3274    | 0.4417                          | 16,000        |
| 09/01/2026 | R035 On 05-February-26 | 8.64   | Call         | Bond Future | 2036.1400  | 1792.5800                     | 2.0361    | 1.7926                          | 350           |
| 09/01/2026 | R035 On 05-February-26 | 8.64   | Put          | Bond Future | 105.7100   | 155.5100                      | 0.1057    | 0.1555                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 3259.3300  | 2982.5300                     | 3.2593    | 2.9825                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 27.3200    | 43.8800                       | 0.0273    | 0.0439                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 9.14   | Call         | Bond Future | 4997.6600  | 4707.3800                     | 4.9977    | 4.7074                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 9.14   | Put          | Bond Future | 3.9000     | 6.9800                        | 0.0039    | 0.0070                          | 350           |
| 09/01/2026 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 5653.2300  | 5361.4600                     | 5.6532    | 5.3615                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 1.8500     | 3.4400                        | 0.0019    | 0.0034                          | 16,000        |
| 09/01/2026 | R035 On 05-February-26 | 9.64   | Call         | Bond Future | 7937.0700  | 7643.8600                     | 7.9371    | 7.6439                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 9.64   | Put          | Bond Future | 0.1300     | 0.2800                        | 0.0001    | 0.0003                          | 350           |
| 09/01/2026 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 10931.4000 | 10638.0500                    | 10.9314   | 10.6381                         | 250           |
| 09/01/2026 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 12409.1800 | 12115.8200                    | 12.4092   | 12.1158                         | 2,000         |
| 09/01/2026 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 13643.4000 | 13350.0400                    | 13.6434   | 13.3500                         | 0             |
| 09/01/2026 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 09/01/2026 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 14278.5100 | 13985.1500                    | 14.2785   | 13.9852                         | 0             |
| 09/01/2026 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 15064.0100 | 14770.6500                    | 15.0640   | 14.7707                         | 2,000         |
| 09/01/2026 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 15375.6300 | 15082.2700                    | 15.3756   | 15.0823                         | 0             |
| 09/01/2026 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 16250.6000 | 15957.2400                    | 16.2506   | 15.9572                         | 0             |
| 09/01/2026 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 09/01/2026 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 22432.1200 | 22138.7600                    | 22.4321   | 22.1388                         | 0             |
| 09/01/2026 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 09/01/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.3798     | 8.4266                        | 104.7790  | 104.4866                        | 59,252        |

| 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 |
|------------|----------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R035 On 07-May-26    | 8.29   | Call         | Bond Future | 1006.2000  | 889.3000                      | 1.0062    | 0.8893                          | 1,000         |
| 09/01/2026 | R035 On 07-May-26    | 8.29   | Put          | Bond Future | 1570.6300  | 1746.1500                     | 1.5706    | 1.7462                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 8.79   | Call         | Bond Future | 3072.7500  | 2859.8800                     | 3.0728    | 2.8599                          | 1,000         |
| 09/01/2026 | R035 On 07-May-26    | 8.79   | Put          | Bond Future | 544.9800   | 624.5300                      | 0.5450    | 0.6245                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 9.20   | Call         | Bond Future | 5206.1900  | 4951.8800                     | 5.2062    | 4.9519                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 9.20   | Put          | Bond Future | 231.8700   | 269.9800                      | 0.2319    | 0.2700                          | 1,000         |
| 09/01/2026 | R035 On 07-May-26    | 9.64   | Call         | Bond Future | 7609.1000  | 7333.7200                     | 7.6091    | 7.3337                          | 250           |
| 09/01/2026 | R035 On 07-May-26    | 9.64   | Put          | Bond Future | 95.0000    | 112.0400                      | 0.0950    | 0.1120                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 9.66   | Call         | Bond Future | 7718.6600  | 7442.6500                     | 7.7187    | 7.4427                          | 200           |
| 09/01/2026 | R035 On 07-May-26    | 9.66   | Put          | Bond Future | 91.1700    | 107.5800                      | 0.0912    | 0.1076                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 9.71   | Call         | Bond Future | 7992.5300  | 7715.0700                     | 7.9925    | 7.7151                          | 350           |
| 09/01/2026 | R035 On 07-May-26    | 9.71   | Put          | Bond Future | 82.3400    | 97.3000                       | 0.0823    | 0.0973                          | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.14  | Call         | Bond Future | 10331.9100 | 10046.3300                    | 10.3319   | 10.0463                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.14  | Put          | Bond Future | 35.3500    | 42.1900                       | 0.0354    | 0.0422                          | 250           |
| 09/01/2026 | R035 On 07-May-26    | 10.16  | Call         | Bond Future | 10439.6700 | 10153.8500                    | 10.4397   | 10.1539                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.16  | Put          | Bond Future | 34.0400    | 40.6400                       | 0.0340    | 0.0406                          | 200           |
| 09/01/2026 | R035 On 07-May-26    | 10.21  | Call         | Bond Future | 10708.5400 | 10422.1600                    | 10.7085   | 10.4222                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.21  | Put          | Bond Future | 30.9800    | 37.0200                       | 0.0310    | 0.0370                          | 350           |
| 09/01/2026 | R035 On 07-May-26    | 10.64  | Call         | Bond Future | 12984.8900 | 12694.9400                    | 12.9849   | 12.6949                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.64  | Put          | Bond Future | 11.6200    | 14.0900                       | 0.0116    | 0.0141                          | 250           |
| 09/01/2026 | R035 On 07-May-26    | 10.66  | Call         | Bond Future | 13089.0800 | 12798.9800                    | 13.0891   | 12.7990                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.66  | Put          | Bond Future | 10.8800    | 13.2000                       | 0.0109    | 0.0132                          | 200           |
| 09/01/2026 | R035 On 07-May-26    | 10.71  | Call         | Bond Future | 13349.0300 | 13058.6200                    | 13.3490   | 13.0586                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.71  | Put          | Bond Future | 9.2000     | 11.2100                       | 0.0092    | 0.0112                          | 350           |
| 09/01/2026 | R035 On 07-May-26    | 10.86  | Call         | Bond Future | 14124.1800 | 13833.0300                    | 14.1242   | 13.8330                         | 0             |
| 09/01/2026 | R035 On 07-May-26    | 10.86  | Put          | Bond Future | 5.4900     | 6.7600                        | 0.0055    | 0.0068                          | 0             |
| 09/01/2026 | R035 On 06-August-26 |        |              | Bond Future | 8.4263     | 8.4732                        | 106.6666  | 106.3806                        | 56            |
| 09/01/2026 | R035 On 06-August-26 | 8.29   | Call         | Bond Future | 1333.7600  | 1218.2200                     | 1.3338    | 1.2182                          | 1,000         |
| 09/01/2026 | R035 On 06-August-26 | 8.29   | Put          | Bond Future | 2171.6300  | 2342.1200                     | 2.1716    | 2.3421                          | 0             |
| 09/01/2026 | R035 On 06-August-26 | 8.71   | Call         | Bond Future | 2895.8800  | 2718.0900                     | 2.8959    | 2.7181                          | 350           |
| 09/01/2026 | R035 On 06-August-26 | 8.71   | Put          | Bond Future | 1180.3800  | 1288.6200                     | 1.1804    | 1.2886                          | 0             |
| 09/01/2026 | R035 On 06-August-26 | 8.79   | Call         | Bond Future | 3244.9000  | 3057.4400                     | 3.2449    | 3.0574                          | 1,000         |
| 09/01/2026 | R035 On 06-August-26 | 8.79   | Put          | Bond Future | 1052.3100  | 1150.8800                     | 1.0523    | 1.1509                          | 0             |
| 09/01/2026 | R035 On 06-August-26 | 9.13   | Call         | Bond Future | 4838.7700  | 4618.2300                     | 4.8388    | 4.6182                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 650.9000   | 716.3900                      | 0.6509    | 0.7164                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 5231.9200  | 5005.2800                     | 5.2319    | 5.0053                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 582.0700   | 641.4600                      | 0.5821    | 0.6415                          | 350           |
| 09/01/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 5281.3800  | 5054.0100                     | 5.2814    | 5.0540                          | 250           |
| 09/01/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 573.9900   | 632.6500                      | 0.5740    | 0.6327                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 6133.5100  | 5895.1300                     | 6.1335    | 5.8951                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 454.4700   | 502.1200                      | 0.4545    | 0.5021                          | 1,000         |
| 09/01/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 7356.2200  | 7105.6100                     | 7.3562    | 7.1056                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 326.7200   | 362.1400                      | 0.3267    | 0.3621                          | 200           |
| 09/01/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 7766.7300  | 7512.7600                     | 7.7667    | 7.5128                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 292.5400   | 324.6000                      | 0.2925    | 0.3246                          | 350           |
| 09/01/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 7818.0900  | 7563.7100                     | 7.8181    | 7.5637                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 288.5000   | 320.1500                      | 0.2885    | 0.3202                          | 250           |
| 09/01/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 9931.8000  | 9664.8800                     | 9.9318    | 9.6649                          | 0             |
| 09/01/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 166.7900   | 185.9000                      | 0.1668    | 0.1859                          | 200           |
| 09/01/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 10395.0800 | 10126.2100                    | 10.3951   | 10.1262                         | 0             |
| 09/01/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 148.6000   | 165.7600                      | 0.1486    | 0.1658                          | 250           |
| 09/01/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 14615.7900 | 14333.9700                    | 14.6158   | 14.3340                         | 0             |
| 09/01/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 29.9500    | 34.1600                       | 0.0300    | 0.0342                          | 0             |
| 09/01/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.4838     | 8.5303                        | 104.0172  | 103.7403                        | 0             |
| 09/01/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 3351.8300  | 3181.5400                     | 3.3518    | 3.1815                          | 200           |
| 09/01/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1488.0000  | 1594.6100                     | 1.4880    | 1.5946                          | 0             |
| 09/01/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 5560.7700  | 5349.5200                     | 5.5608    | 5.3495                          | 0             |
| 09/01/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 838.6200   | 904.2700                      | 0.8386    | 0.9043                          | 200           |
| 09/01/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 7952.4800  | 7715.3400                     | 7.9525    | 7.7153                          | 0             |
| 09/01/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 476.5900   | 516.3500                      | 0.4766    | 0.5164                          | 200           |
| 09/01/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 9077.7300  | 8832.3600                     | 9.0777    | 8.8324                          | 0             |
| 09/01/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 369.0500   | 400.5800                      | 0.3691    | 0.4006                          | 0             |
| 09/01/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.5517     | 8.5999                        | 105.8175  | 105.5382                        | 0             |
| 09/01/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4110.7400  | 3928.0300                     | 4.1107    | 3.9280                          | 0             |
| 09/01/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1438.1100  | 1534.7000                     | 1.4381    | 1.5347                          | 0             |
| 09/01/2026 | R038 On 05-February-26 |        |              | Bond Future | 8.8681     | 8.9141                        | 118.6847  | 118.3138                        | 3,763         |
| 09/01/2026 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 18399.4000 | 18028.4900                    | 18.3994   | 18.0285                         | 0             |
| 09/01/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R038 On 07-May-26      |        |              | Bond Future | 8.9284     | 8.9752                        | 115.3091  | 114.9385                        | 2,395         |
| 09/01/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 17469.3300 | 17100.7900                    | 17.4693   | 17.1008                         | 0             |
| 09/01/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 9.4400     | 11.5100                       | 0.0094    | 0.0115                          | 0             |
| 09/01/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.9902     | 9.0372                        | 117.3862  | 117.0217                        | 0             |
| 09/01/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 19067.9700 | 18708.7600                    | 19.0680   | 18.7088                         | 0             |
| 09/01/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 38.7100    | 43.9600                       | 0.0387    | 0.0440                          | 0             |
| 09/01/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.0591     | 9.1057                        | 113.9406  | 113.5854                        | 0             |
| 09/01/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12140.3700 | 11820.6200                    | 12.1404   | 11.8206                         | 0             |
| 09/01/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 405.6800   | 441.1200                      | 0.4057    | 0.4411                          | 0             |
| 09/01/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.1366     | 9.1848                        | 115.9114  | 115.5527                        | 0             |
| 09/01/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 5502.3100  | 5271.6300                     | 5.5023    | 5.2716                          | 0             |
| 09/01/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 2116.3100  | 2244.3200                     | 2.1163    | 2.2443                          | 0             |
| 09/01/2026 | R053 On 05-February-26 |        |              | Bond Future | 9.0949     | 9.1407                        | 129.5510  | 128.9965                        | 12,801        |
| 09/01/2026 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 24217.2400 | 23662.7400                    | 24.2172   | 23.6627                         | 0             |
| 09/01/2026 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R053 On 07-May-26      |        |              | Bond Future | 9.1440     | 9.1905                        | 125.9914  | 125.4346                        | 63,235        |
| 09/01/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 25232.2900 | 24678.9700                    | 25.2323   | 24.6790                         | 0             |
| 09/01/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 16.1000    | 19.5500                       | 0.0161    | 0.0196                          | 0             |
| 09/01/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.1938     | 9.2405                        | 128.2609  | 127.7081                        | 0             |
| 09/01/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 29189.9600 | 28642.8800                    | 29.1900   | 28.6429                         | 0             |
| 09/01/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 40.3700    | 46.0500                       | 0.0404    | 0.0461                          | 0             |
| 09/01/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.2478     | 9.2944                        | 124.6258  | 124.0805                        | 0             |
| 09/01/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 20470.8000 | 19974.9100                    | 20.4708   | 19.9749                         | 0             |
| 09/01/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 620.7200   | 670.1000                      | 0.6207    | 0.6701                          | 0             |
| 09/01/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.3073     | 9.3550                        | 126.7816  | 126.2296                        | 0             |
| 09/01/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 9951.3400  | 9558.4300                     | 9.9513    | 9.5584                          | 0             |
| 09/01/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2442.9700  | 2602.0200                     | 2.4430    | 2.6020                          | 0             |
| 09/01/2026 | R186 On 05-February-26 |        |              | Bond Future | 8.4300     | 8.4300                        | 103.1324  | 103.1324                        | 0             |
| 09/01/2026 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 42.8600    | 43.6500                       | 0.0429    | 0.0437                          | 0             |
| 09/01/2026 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 42.8600    | 43.6500                       | 0.0429    | 0.0437                          | 0             |
| 09/01/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.6900     | 8.6900                        | 105.1300  | 105.1300                        | 0             |
| 09/01/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 89.6600    | 90.0400                       | 0.0897    | 0.0900                          | 0             |
| 09/01/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 89.6600    | 90.0400                       | 0.0897    | 0.0900                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 09/01/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 81.3800    | 81.5700                       | 0.0814    | 0.0816                          | 0             |
| 09/01/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 81.3800    | 81.5700                       | 0.0814    | 0.0816                          | 0             |
| 09/01/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 09/01/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 48.2900    | 48.3700                       | 0.0483    | 0.0484                          | 0             |
| 09/01/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 48.2900    | 48.3700                       | 0.0483    | 0.0484                          | 0             |
| 09/01/2026 | R202 On 05-February-26 |        |              | Bond Future | 293.8788   | 293.8976                      | 293.8788  | 293.8976                        | 565           |
| 09/01/2026 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 16058.8200 | 16077.5600                    | 16.0588   | 16.0776                         | 0             |
| 09/01/2026 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R202 On 07-May-26      |        |              | Bond Future | 299.1700   | 299.2066                      | 299.1700  | 299.2066                        | 460           |
| 09/01/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 21619.9500 | 21656.5700                    | 21.6200   | 21.6566                         | 0             |
| 09/01/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R202 On 06-August-26   |        |              | Bond Future | 299.2334   | 299.3038                      | 299.2334  | 299.3038                        | 0             |
| 09/01/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 20373.4200 | 20443.7800                    | 20.3734   | 20.4438                         | 0             |
| 09/01/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R202 On 05-November-26 |        |              | Bond Future | 304.4923   | 304.6048                      | 304.4923  | 304.6048                        | 0             |
| 09/01/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 24032.3400 | 24144.7600                    | 24.0323   | 24.1448                         | 0             |
| 09/01/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R202 On 04-February-27 |        |              | Bond Future | 304.3573   | 304.4799                      | 304.3573  | 304.4799                        | 0             |
| 09/01/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 9627.3300  | 9749.8600                     | 9.6273    | 9.7499                          | 0             |
| 09/01/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R209 On 05-February-26 |        |              | Bond Future | 8.5344     | 8.5702                        | 86.9787   | 86.7641                         | 34,866        |
| 09/01/2026 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 12966.8900 | 12752.3000                    | 12.9669   | 12.7523                         | 0             |
| 09/01/2026 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R209 On 07-May-26      |        |              | Bond Future | 8.5822     | 8.6183                        | 85.3726   | 85.1593                         | 6,551         |
| 09/01/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 13208.6200 | 12996.3700                    | 13.2086   | 12.9964                         | 0             |
| 09/01/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 5.8400     | 6.9000                        | 0.0058    | 0.0069                          | 0             |
| 09/01/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.6311     | 8.6669                        | 86.9106   | 86.7029                         | 3,673         |
| 09/01/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 14268.8900 | 14063.9700                    | 14.2689   | 14.0640                         | 0             |
| 09/01/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 24.8300    | 27.5700                       | 0.0248    | 0.0276                          | 0             |
| 09/01/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.6867     | 8.7218                        | 85.2678   | 85.0682                         | 0             |
| 09/01/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 9019.9100  | 8842.1000                     | 9.0199    | 8.8421                          | 0             |
| 09/01/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 339.1800   | 360.9600                      | 0.3392    | 0.3610                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.7505     | 8.7866                        | 86.7435   | 86.5424                         | 0             |
| 09/01/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4314.4600  | 4181.1700                     | 4.3145    | 4.1812                          | 0             |
| 09/01/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1426.0200  | 1493.7600                     | 1.4260    | 1.4938                          | 0             |
| 09/01/2026 | R210 On 05-February-26 |        |              | Bond Future | 258.0944   | 258.0290                      | 258.0944  | 258.0290                        | 534           |
| 09/01/2026 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4994.3700  | 4929.0200                     | 4.9944    | 4.9290                          | 0             |
| 09/01/2026 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R210 On 07-May-26      |        |              | Bond Future | 259.2753   | 259.2242                      | 259.2753  | 259.2242                        | 918           |
| 09/01/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3875.3200  | 3824.1600                     | 3.8753    | 3.8242                          | 0             |
| 09/01/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R210 On 06-August-26   |        |              | Bond Future | 264.0089   | 263.9856                      | 264.0089  | 263.9856                        | 0             |
| 09/01/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4168.8700  | 4145.5900                     | 4.1689    | 4.1456                          | 0             |
| 09/01/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R210 On 05-November-26 |        |              | Bond Future | 265.1303   | 265.1426                      | 265.1303  | 265.1426                        | 0             |
| 09/01/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11800.2600 | 11812.6200                    | 11.8003   | 11.8126                         | 0             |
| 09/01/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R210 On 04-February-27 |        |              | Bond Future | 269.7830   | 269.8022                      | 269.7830  | 269.8022                        | 0             |
| 09/01/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 3752.9600  | 3772.1900                     | 3.7530    | 3.7722                          | 0             |
| 09/01/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R213 On 05-February-26 |        |              | Bond Future | 7.5838     | 7.6245                        | 100.7341  | 100.5686                        | 18,604        |
| 09/01/2026 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 8863.9000  | 8698.3700                     | 8.8639    | 8.6984                          | 0             |
| 09/01/2026 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R213 On 07-May-26      |        |              | Bond Future | 7.6060     | 7.6477                        | 98.9731   | 98.8104                         | 65,316        |
| 09/01/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 8135.7100  | 7974.4900                     | 8.1357    | 7.9745                          | 0             |
| 09/01/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 7.4200     | 8.8600                        | 0.0074    | 0.0089                          | 0             |
| 09/01/2026 | R213 On 06-August-26   |        |              | Bond Future | 7.6278     | 7.6692                        | 100.7561  | 100.6015                        | 0             |
| 09/01/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 7393.7800  | 7245.1900                     | 7.3938    | 7.2452                          | 0             |
| 09/01/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 53.8200    | 59.8200                       | 0.0538    | 0.0598                          | 0             |
| 09/01/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.6659     | 7.7063                        | 98.9549   | 98.8110                         | 0             |
| 09/01/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 4114.0600  | 3995.9000                     | 4.1141    | 3.9959                          | 0             |
| 09/01/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 348.5000   | 374.2300                      | 0.3485    | 0.3742                          | 0             |
| 09/01/2026 | R213 On 04-February-27 |        |              | Bond Future | 7.7179     | 7.7607                        | 100.6682  | 100.5242                        | 0             |
| 09/01/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 2234.8500  | 2142.4600                     | 2.2349    | 2.1425                          | 0             |
| 09/01/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 823.5600   | 875.1800                      | 0.8236    | 0.8752                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R214 On 05-February-26 |        |              | Bond Future | 9.1627     | 9.1884                        | 81.4066   | 81.2315                         | 11,294        |
| 09/01/2026 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 12631.4600 | 12456.3700                    | 12.6315   | 12.4564                         | 0             |
| 09/01/2026 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R214 On 07-May-26      |        |              | Bond Future | 9.2177     | 9.2435                        | 79.5559   | 79.3824                         | 30,864        |
| 09/01/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 13628.8200 | 13457.3200                    | 13.6288   | 13.4573                         | 0             |
| 09/01/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 16.4100    | 18.4200                       | 0.0164    | 0.0184                          | 0             |
| 09/01/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.2746     | 9.2999                        | 80.9891   | 80.8213                         | 0             |
| 09/01/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 15408.3800 | 15244.0100                    | 15.4084   | 15.2440                         | 0             |
| 09/01/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 45.1100    | 48.5100                       | 0.0451    | 0.0485                          | 0             |
| 09/01/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.3387     | 9.3631                        | 79.0984   | 78.9384                         | 0             |
| 09/01/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 10172.2800 | 10031.2400                    | 10.1723   | 10.0312                         | 0             |
| 09/01/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 424.9700   | 443.9100                      | 0.4250    | 0.4439                          | 0             |
| 09/01/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.4106     | 9.4355                        | 80.4676   | 80.3067                         | 0             |
| 09/01/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 4824.6200  | 4720.3700                     | 4.8246    | 4.7204                          | 0             |
| 09/01/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1748.5400  | 1805.1600                     | 1.7485    | 1.8052                          | 0             |
| 09/01/2026 | R248 On 05-February-26 |        |              | Bond Future | 9.2874     | 9.3131                        | 98.9267   | 98.6974                         | 98,588        |
| 09/01/2026 | R248 On 05-February-26 | 8.90   | Call         | Bond Future | 35.4000    | 29.5000                       | 0.0354    | 0.0295                          | 1,940         |
| 09/01/2026 | R248 On 05-February-26 | 8.90   | Put          | Bond Future | 3601.6900  | 3825.1800                     | 3.6017    | 3.8252                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.40   | Call         | Bond Future | 1543.8100  | 1412.1000                     | 1.5438    | 1.4121                          | 1,940         |
| 09/01/2026 | R248 On 05-February-26 | 9.40   | Put          | Bond Future | 545.3600   | 643.0400                      | 0.5454    | 0.6430                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 2199.7000  | 2039.5100                     | 2.1997    | 2.0395                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 328.8800   | 398.0800                      | 0.3289    | 0.3981                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 3302.6100  | 3111.4100                     | 3.3026    | 3.1114                          | 12,500        |
| 09/01/2026 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 147.4800   | 185.6700                      | 0.1475    | 0.1857                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.90   | Call         | Bond Future | 5269.1000  | 5052.0900                     | 5.2691    | 5.0521                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 9.90   | Put          | Bond Future | 36.1700    | 48.5500                       | 0.0362    | 0.0486                          | 1,940         |
| 09/01/2026 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 6063.1800  | 5841.4600                     | 6.0632    | 5.8415                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 20.4300    | 28.1000                       | 0.0204    | 0.0281                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 9769.9500  | 9541.2600                     | 9.7700    | 9.5413                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 1.3100     | 2.0100                        | 0.0013    | 0.0020                          | 0             |
| 09/01/2026 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 16619.2200 | 16389.8400                    | 16.6192   | 16.3898                         | 0             |
| 09/01/2026 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R248 On 07-May-26      |        |              | Bond Future | 9.3414     | 9.3672                        | 96.2461   | 96.0183                         | 169,259       |
| 09/01/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 17786.7600 | 17561.5200                    | 17.7868   | 17.5615                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 20.9400    | 23.5100                       | 0.0209    | 0.0235                          | 0             |
| 09/01/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.3970     | 9.4224                        | 97.9800   | 97.7587                         | 0             |
| 09/01/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 21170.4200 | 20952.3600                    | 21.1704   | 20.9524                         | 0             |
| 09/01/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 39.6700    | 42.8400                       | 0.0397    | 0.0428                          | 0             |
| 09/01/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.4590     | 9.4836                        | 95.2432   | 95.0311                         | 0             |
| 09/01/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 14530.6700 | 14341.0300                    | 14.5307   | 14.3410                         | 0             |
| 09/01/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 512.2600   | 534.7000                      | 0.5123    | 0.5347                          | 0             |
| 09/01/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.5280     | 9.5531                        | 96.8915   | 96.6779                         | 0             |
| 09/01/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 6949.9000  | 6806.8800                     | 6.9499    | 6.8069                          | 0             |
| 09/01/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 2198.6500  | 2269.2400                     | 2.1987    | 2.2692                          | 0             |
| 09/01/2026 | R2R9 On 05-February-26 |        |              | Bond Future | 9.0287     | 9.0645                        | 110.0218  | 109.7372                        | 0             |
| 09/01/2026 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 97031.2200 | 96746.6200                    | 97.0312   | 96.7466                         | 0             |
| 09/01/2026 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 9.0907     | 9.1270                        | 106.9975  | 106.7143                        | 0             |
| 09/01/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 96147.7700 | 95864.5500                    | 96.1478   | 95.8646                         | 0             |
| 09/01/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.1544     | 9.1905                        | 108.9249  | 108.6485                        | 0             |
| 09/01/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 95805.3800 | 95528.9500                    | 95.8054   | 95.5290                         | 0             |
| 09/01/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.2246     | 9.2600                        | 105.8365  | 105.5699                        | 0             |
| 09/01/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 94866.4500 | 94599.8400                    | 94.8665   | 94.5998                         | 0             |
| 09/01/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.3031     | 9.3395                        | 107.6672  | 107.3984                        | 0             |
| 09/01/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 5722.3400  | 5535.4200                     | 5.7223    | 5.5354                          | 0             |
| 09/01/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1507.6500  | 1589.5300                     | 1.5077    | 1.5895                          | 0             |
| 09/01/2026 | R4R2 On 05-February-26 |        |              | Bond Future | 9.2390     | 9.2546                        | 111.0338  | 110.8967                        | 1,937         |
| 09/01/2026 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 97758.5600 | 97621.4600                    | 97.7586   | 97.6215                         | 0             |
| 09/01/2026 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 9.3021     | 9.3175                        | 107.9015  | 107.7685                        | 0             |
| 09/01/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 96812.4300 | 96679.3600                    | 96.8124   | 96.6794                         | 0             |
| 09/01/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.3667     | 9.3812                        | 109.8451  | 109.7218                        | 0             |
| 09/01/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 96427.8200 | 96304.4900                    | 96.4278   | 96.3045                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.4370     | 9.4502                        | 106.6467  | 106.5359                        | 0             |
| 09/01/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 95424.1300 | 95313.3500                    | 95.4241   | 95.3134                         | 0             |
| 09/01/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.5148     | 9.5282                        | 108.4914  | 108.3810                        | 0             |
| 09/01/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 6505.0800  | 6429.4500                     | 6.5051    | 6.4295                          | 0             |
| 09/01/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1622.1100  | 1656.8000                     | 1.6221    | 1.6568                          | 0             |
| 09/01/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 09/01/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |