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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 150.6494  | 150.3522                      | 150.6494  | 150.3522                        | 8,306         |
| 04/06/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 6549.3500 | 6252.1500                     | 6.5494    | 6.2522                          | 0             |
| 04/06/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 151.9438  | 151.6412                      | 151.9438  | 151.6412                        | 0             |
| 04/06/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 4383.7900 | 4081.2100                     | 4.3838    | 4.0812                          | 0             |
| 04/06/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 154.9324  | 154.6242                      | 154.9324  | 154.6242                        | 0             |
| 04/06/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 5212.3700 | 4904.2400                     | 5.2124    | 4.9042                          | 0             |
| 04/06/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 156.5072  | 156.1929                      | 156.5072  | 156.1929                        | 0             |
| 04/06/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 3187.2100 | 2872.9300                     | 3.1872    | 2.8729                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2029 On 05-August-27   |        |              | Bond Future | 159.5021  | 159.1814                      | 159.5021  | 159.1814                        | 0             |
| 04/06/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future | 2782.1000 | 2461.3900                     | 2.7821    | 2.4614                          | 0             |
| 04/06/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2030 On 06-August-26   |        |              | Bond Future | 8.0072    | 7.9549                        | 100.2348  | 100.3905                        | 151,498       |
| 04/06/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 51.1000   | 65.3500                       | 0.0511    | 0.0654                          | 1,000         |
| 04/06/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 2458.9400 | 2317.4600                     | 2.4589    | 2.3175                          | 0             |
| 04/06/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 330.6300  | 385.6600                      | 0.3306    | 0.3857                          | 1,000         |
| 04/06/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 1219.9900 | 1119.2900                     | 1.2200    | 1.1193                          | 0             |
| 04/06/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 821.0600  | 913.1100                      | 0.8211    | 0.9131                          | 0             |
| 04/06/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 663.9600  | 600.2800                      | 0.6640    | 0.6003                          | 1,000         |
| 04/06/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3598.0100 | 3746.5400                     | 3.5980    | 3.7465                          | 0             |
| 04/06/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 66.9400   | 59.7400                       | 0.0669    | 0.0597                          | 0             |
| 04/06/2026 | 2030 On 05-November-26 |        |              | Bond Future | 8.0462    | 7.9893                        | 102.0691  | 102.2278                        | 15            |
| 04/06/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1652.0300 | 1758.5000                     | 1.6520    | 1.7585                          | 0             |
| 04/06/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 698.3500  | 646.0700                      | 0.6984    | 0.6461                          | 0             |
| 04/06/2026 | 2030 On 04-February-27 |        |              | Bond Future | 8.0576    | 7.9952                        | 100.0456  | 100.2077                        | 0             |
| 04/06/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 838.2000  | 910.0900                      | 0.8382    | 0.9101                          | 0             |
| 04/06/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1457.5900 | 1367.3700                     | 1.4576    | 1.3674                          | 0             |
| 04/06/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.0662    | 7.9974                        | 102.0314  | 102.1968                        | 0             |
| 04/06/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 407.3500  | 451.5500                      | 0.4074    | 0.4516                          | 0             |
| 04/06/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 2343.1200 | 2221.8500                     | 2.3431    | 2.2219                          | 0             |
| 04/06/2026 | 2030 On 05-August-27   |        |              | Bond Future | 8.1295    | 8.0529                        | 99.9500   | 100.1183                        | 0             |
| 04/06/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 1224.0200 | 1311.5700                     | 1.2240    | 1.3116                          | 0             |
| 04/06/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 1266.8700 | 1186.1100                     | 1.2669    | 1.1861                          | 0             |
| 04/06/2026 | 2031 On 06-August-26   |        |              | Bond Future | 116.7053  | 116.6695                      | 116.7053  | 116.6695                        | 5,826         |
| 04/06/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 2941.2000 | 2909.2400                     | 2.9412    | 2.9092                          | 0             |
| 04/06/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 45.9100   | 49.7500                       | 0.0459    | 0.0498                          | 0             |
| 04/06/2026 | 2031 On 05-November-26 |        |              | Bond Future | 118.8689  | 118.8326                      | 118.8689  | 118.8326                        | 7,356         |
| 04/06/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 7380.0500 | 7343.7900                     | 7.3801    | 7.3438                          | 0             |
| 04/06/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 1.1200    | 1.2200                        | 0.0011    | 0.0012                          | 0             |
| 04/06/2026 | 2031 On 04-February-27 |        |              | Bond Future | 118.7105  | 118.6736                      | 118.7105  | 118.6736                        | 0             |
| 04/06/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 2846.1200 | 2817.9800                     | 2.8461    | 2.8180                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 315.6400   | 324.4200                      | 0.3156    | 0.3244                          | 0             |
| 04/06/2026 | 2031 On 06-May-27      |        |              | Bond Future | 121.0925   | 121.0550                      | 121.0925  | 121.0550                        | 0             |
| 04/06/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4343.1200  | 4309.5100                     | 4.3431    | 4.3095                          | 0             |
| 04/06/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 120.6500   | 124.5400                      | 0.1207    | 0.1245                          | 0             |
| 04/06/2026 | 2031 On 05-August-27   |        |              | Bond Future | 120.8547   | 120.8158                      | 120.8547  | 120.8158                        | 0             |
| 04/06/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 1063.2100  | 1047.7400                     | 1.0632    | 1.0477                          | 0             |
| 04/06/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 1618.4900  | 1641.9600                     | 1.6185    | 1.6420                          | 0             |
| 04/06/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.2815     | 8.2301                        | 102.8643  | 103.0923                        | 138,785       |
| 04/06/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 7779.1400  | 8004.0200                     | 7.7791    | 8.0040                          | 0             |
| 04/06/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 32.2100    | 29.1300                       | 0.0322    | 0.0291                          | 0             |
| 04/06/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.3267     | 8.2723                        | 100.5873  | 100.8196                        | 41,847        |
| 04/06/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 4104.8900  | 4291.5800                     | 4.1049    | 4.2916                          | 0             |
| 04/06/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 628.2000   | 582.5900                      | 0.6282    | 0.5826                          | 0             |
| 04/06/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.3551     | 8.2973                        | 102.5432  | 102.7803                        | 0             |
| 04/06/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 2228.8100  | 2365.6000                     | 2.2288    | 2.3656                          | 0             |
| 04/06/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1718.2500  | 1617.9700                     | 1.7183    | 1.6180                          | 0             |
| 04/06/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.3750     | 8.3136                        | 100.4164  | 100.6583                        | 0             |
| 04/06/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 1080.6300  | 1166.4900                     | 1.0806    | 1.1665                          | 0             |
| 04/06/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 3374.9700  | 3218.9400                     | 3.3750    | 3.2189                          | 0             |
| 04/06/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.4272     | 8.3618                        | 102.3124  | 102.5586                        | 0             |
| 04/06/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 2228.8200  | 2358.9100                     | 2.2288    | 2.3589                          | 0             |
| 04/06/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 2255.7800  | 2139.6700                     | 2.2558    | 2.1397                          | 0             |
| 04/06/2026 | 2033 On 06-August-26   |        |              | Bond Future | 147.2123   | 146.6995                      | 147.2123  | 146.6995                        | 22,135        |
| 04/06/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 12962.3200 | 12449.4900                    | 12.9623   | 12.4495                         | 0             |
| 04/06/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2033 On 05-November-26 |        |              | Bond Future | 148.3399   | 147.8178                      | 148.3399  | 147.8178                        | 0             |
| 04/06/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 11079.9300 | 10557.7600                    | 11.0799   | 10.5578                         | 0             |
| 04/06/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2033 On 04-February-27 |        |              | Bond Future | 151.2575   | 150.7255                      | 151.2575  | 150.7255                        | 0             |
| 04/06/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 8547.5000  | 8015.5000                     | 8.5475    | 8.0155                          | 0             |
| 04/06/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2033 On 06-May-27      |        |              | Bond Future | 152.6531   | 152.1104                      | 152.6531  | 152.1104                        | 0             |
| 04/06/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 1443.0700  | 900.4200                      | 1.4431    | 0.9004                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2033 On 05-August-27   |        |              | Bond Future | 155.5744   | 155.0209                      | 155.5744  | 155.0209                        | 0             |
| 04/06/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 2424.3700  | 1870.8900                     | 2.4244    | 1.8709                          | 0             |
| 04/06/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.8607     | 8.7946                        | 97.8437   | 98.2828                         | 230,615       |
| 04/06/2026 | 2037 On 06-August-26   | 9.30   | Call         | Bond Future | 3671.5000  | 4011.2900                     | 3.6715    | 4.0113                          | 0             |
| 04/06/2026 | 2037 On 06-August-26   | 9.30   | Put          | Bond Future | 818.7300   | 719.4300                      | 0.8187    | 0.7194                          | 8,000         |
| 04/06/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 7502.8000  | 7914.4800                     | 7.5028    | 7.9145                          | 2,541         |
| 04/06/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 211.8100   | 184.4000                      | 0.2118    | 0.1844                          | 0             |
| 04/06/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 11288.7400 | 11720.2100                    | 11.2887   | 11.7202                         | 0             |
| 04/06/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 60.1600    | 52.5400                       | 0.0602    | 0.0525                          | 2,541         |
| 04/06/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 14522.2100 | 14959.8100                    | 14.5222   | 14.9598                         | 0             |
| 04/06/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 10.9300    | 9.4400                        | 0.0109    | 0.0094                          | 2,541         |
| 04/06/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 16659.6000 | 17098.2900                    | 16.6596   | 17.0983                         | 0             |
| 04/06/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 2.8100     | 2.4100                        | 0.0028    | 0.0024                          | 0             |
| 04/06/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.9077     | 8.8391                        | 99.6343   | 100.0815                        | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 4879.3800  | 5207.1100                     | 4.8794    | 5.2071                          | 4,490         |
| 04/06/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1373.5000  | 1253.9800                     | 1.3735    | 1.2540                          | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 8695.5600  | 9089.6100                     | 8.6956    | 9.0896                          | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 578.4800   | 525.2800                      | 0.5785    | 0.5253                          | 4,490         |
| 04/06/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 10707.3200 | 11119.9100                    | 10.7073   | 11.1199                         | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 370.6500   | 335.9900                      | 0.3707    | 0.3360                          | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 11794.0300 | 12213.7600                    | 11.7940   | 12.2138                         | 0             |
| 04/06/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 293.0600   | 265.5400                      | 0.2931    | 0.2655                          | 4,490         |
| 04/06/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.9446     | 8.8733                        | 97.3131   | 97.7692                         | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1655.2700  | 1823.9800                     | 1.6553    | 1.8240                          | 4,490         |
| 04/06/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 4948.6600  | 4661.1800                     | 4.9487    | 4.6612                          | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 4523.3300  | 4820.4600                     | 4.5233    | 4.8205                          | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 2226.8400  | 2067.7800                     | 2.2268    | 2.0678                          | 4,490         |
| 04/06/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5386.5300  | 5706.7500                     | 5.3865    | 5.7068                          | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1863.6400  | 1727.6700                     | 1.8636    | 1.7277                          | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 6760.5100  | 7109.6300                     | 6.7605    | 7.1096                          | 0             |
| 04/06/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 1437.3300  | 1330.2600                     | 1.4373    | 1.3303                          | 4,490         |
| 04/06/2026 | 2037 On 06-May-27      |        |              | Bond Future | 8.9816     | 8.9076                        | 99.2448   | 99.7101                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 2312.9700  | 2508.9600                     | 2.3130    | 2.5090                          | 0             |
| 04/06/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 4873.7400  | 4604.3400                     | 4.8737    | 4.6043                          | 0             |
| 04/06/2026 | 2037 On 05-August-27   |        |              | Bond Future | 9.0402     | 8.9632                        | 96.8598   | 97.3338                         | 0             |
| 04/06/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 3870.7600  | 4127.4200                     | 3.8708    | 4.1274                          | 0             |
| 04/06/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 3810.7400  | 3593.4700                     | 3.8107    | 3.5935                          | 0             |
| 04/06/2026 | 2038 On 06-August-26   |        |              | Bond Future | 161.2729   | 161.2551                      | 161.2729  | 161.2551                        | 4,204         |
| 04/06/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 16552.8700 | 16535.1100                    | 16.5529   | 16.5351                         | 0             |
| 04/06/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2038 On 05-November-26 |        |              | Bond Future | 164.2626   | 164.2448                      | 164.2626  | 164.2448                        | 1,467         |
| 04/06/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 17952.5800 | 17934.8300                    | 17.9526   | 17.9348                         | 0             |
| 04/06/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2038 On 04-February-27 |        |              | Bond Future | 165.2268   | 165.2089                      | 165.2268  | 165.2089                        | 0             |
| 04/06/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 11396.8200 | 11378.9400                    | 11.3968   | 11.3789                         | 0             |
| 04/06/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2038 On 06-May-27      |        |              | Bond Future | 168.5418   | 168.5237                      | 168.5418  | 168.5237                        | 0             |
| 04/06/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 2441.7600  | 2423.7200                     | 2.4418    | 2.4237                          | 0             |
| 04/06/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2038 On 05-August-27   |        |              | Bond Future | 169.4479   | 169.4288                      | 169.4479  | 169.4288                        | 0             |
| 04/06/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 317.8900   | 298.8100                      | 0.3179    | 0.2988                          | 0             |
| 04/06/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.1219     | 9.0918                        | 99.3531   | 99.5823                         | 80,503        |
| 04/06/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19921.3600 | 20150.5300                    | 19.9214   | 20.1505                         | 0             |
| 04/06/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 2.1000     | 2.0600                        | 0.0021    | 0.0021                          | 0             |
| 04/06/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.1715     | 9.1404                        | 101.1714  | 101.4049                        | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 6674.5400  | 6859.5400                     | 6.6745    | 6.8595                          | 2,300         |
| 04/06/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1343.9800  | 1295.4700                     | 1.3440    | 1.2955                          | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 11004.2500 | 11216.3300                    | 11.0043   | 11.2163                         | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 606.3200   | 584.8900                      | 0.6063    | 0.5849                          | 2,300         |
| 04/06/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 13246.7100 | 13466.3200                    | 13.2467   | 13.4663                         | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 400.9100   | 387.0100                      | 0.4009    | 0.3870                          | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 14413.0000 | 14636.2000                    | 14.4130   | 14.6362                         | 0             |
| 04/06/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 289.6700   | 279.3600                      | 0.2897    | 0.2794                          | 2,300         |
| 04/06/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.2125     | 9.1803                        | 98.6296   | 98.8679                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 2184.7300  | 2282.1800                     | 2.1847    | 2.2822                          | 2,300         |
| 04/06/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 5458.3700  | 5317.5000                     | 5.4584    | 5.3175                          | 0             |
| 04/06/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 5759.8000  | 5923.5400                     | 5.7598    | 5.9235                          | 0             |
| 04/06/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 2455.1000  | 2380.5200                     | 2.4551    | 2.3805                          | 2,300         |
| 04/06/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 7078.6300  | 7256.4400                     | 7.0786    | 7.2564                          | 0             |
| 04/06/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1965.4800  | 1904.9700                     | 1.9655    | 1.9050                          | 0             |
| 04/06/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 8349.6200  | 8538.1400                     | 8.3496    | 8.5381                          | 0             |
| 04/06/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1610.1500  | 1560.3500                     | 1.6102    | 1.5604                          | 2,300         |
| 04/06/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.2536     | 9.2203                        | 100.5874  | 100.8307                        | 0             |
| 04/06/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2874.3200  | 2981.9600                     | 2.8743    | 2.9820                          | 0             |
| 04/06/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 5652.8800  | 5517.2900                     | 5.6529    | 5.5173                          | 0             |
| 04/06/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.3138     | 9.2793                        | 97.9772   | 98.2247                         | 0             |
| 04/06/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 4666.7100  | 4803.7400                     | 4.6667    | 4.8037                          | 0             |
| 04/06/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 4550.2900  | 4439.7800                     | 4.5503    | 4.4398                          | 0             |
| 04/06/2026 | 2043 On 06-August-26   |        |              | Bond Future | 124.7232   | 124.7096                      | 124.7232  | 124.7096                        | 3,416         |
| 04/06/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 13850.3440 | 13837.3284                    | 13.8503   | 13.8373                         | 0             |
| 04/06/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 7.1340     | 7.7384                        | 0.0071    | 0.0077                          | 0             |
| 04/06/2026 | 2043 On 05-November-26 |        |              | Bond Future | 127.0354   | 127.0219                      | 127.0354  | 127.0219                        | 0             |
| 04/06/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 14297.4661 | 14286.2064                    | 14.2975   | 14.2862                         | 0             |
| 04/06/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 102.0461   | 104.3564                      | 0.1020    | 0.1044                          | 0             |
| 04/06/2026 | 2043 On 04-February-27 |        |              | Bond Future | 126.5934   | 126.5796                      | 126.5934  | 126.5796                        | 0             |
| 04/06/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 9843.1442  | 9836.5520                     | 9.8431    | 9.8366                          | 0             |
| 04/06/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 879.7442   | 886.9520                      | 0.8797    | 0.8870                          | 0             |
| 04/06/2026 | 2043 On 06-May-27      |        |              | Bond Future | 129.1336   | 129.1198                      | 129.1336  | 129.1198                        | 0             |
| 04/06/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 5197.5180  | 5195.8796                     | 5.1975    | 5.1959                          | 0             |
| 04/06/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 3543.9280  | 3556.1296                     | 3.5439    | 3.5561                          | 0             |
| 04/06/2026 | 2043 On 05-August-27   |        |              | Bond Future | 128.5950   | 128.5799                      | 128.5950  | 128.5799                        | 0             |
| 04/06/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 4276.7446  | 4274.9424                     | 4.2767    | 4.2749                          | 0             |
| 04/06/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 5241.7646  | 5255.0524                     | 5.2418    | 5.2551                          | 0             |
| 04/06/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.2548     | 9.2197                        | 95.9477   | 96.2400                         | 47,411        |
| 04/06/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 1368.5000  | 1495.0900                     | 1.3685    | 1.4951                          | 0             |
| 04/06/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 3519.3800  | 3353.7100                     | 3.5194    | 3.3537                          | 7,000         |
| 04/06/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 2319.3800  | 2489.6600                     | 2.3194    | 2.4897                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 2359.5600  | 2237.5800                     | 2.3596    | 2.2376                          | 7,000         |
| 04/06/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 4979.5700  | 5216.0100                     | 4.9796    | 5.2160                          | 0             |
| 04/06/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 999.0500   | 943.2300                      | 0.9991    | 0.9432                          | 14,500        |
| 04/06/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 21620.7500 | 21912.9200                    | 21.6208   | 21.9129                         | 0             |
| 04/06/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 2.6200     | 2.5300                        | 0.0026    | 0.0025                          | 0             |
| 04/06/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.3023     | 9.2661                        | 97.7036   | 98.0014                         | 91,745        |
| 04/06/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 15134.0300 | 15415.2400                    | 15.1340   | 15.4152                         | 0             |
| 04/06/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 403.4000   | 386.8500                      | 0.4034    | 0.3869                          | 0             |
| 04/06/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.3422     | 9.3048                        | 95.2197   | 95.5234                         | 0             |
| 04/06/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 8463.1200  | 8695.6200                     | 8.4631    | 8.6956                          | 0             |
| 04/06/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 2012.3600  | 1941.0700                     | 2.0124    | 1.9411                          | 0             |
| 04/06/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.3820     | 9.3435                        | 97.1099   | 97.4198                         | 0             |
| 04/06/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 3487.0900  | 3631.4200                     | 3.4871    | 3.6314                          | 0             |
| 04/06/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 5959.0800  | 5793.5000                     | 5.9591    | 5.7935                          | 0             |
| 04/06/2026 | 2044 On 05-August-27   |        |              | Bond Future | 9.4384     | 9.3987                        | 94.5592   | 94.8747                         | 0             |
| 04/06/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 5165.8800  | 5339.9200                     | 5.1659    | 5.3399                          | 0             |
| 04/06/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 5153.2000  | 5011.7400                     | 5.1532    | 5.0117                          | 0             |
| 04/06/2026 | 2046 On 06-August-26   |        |              | Bond Future | 144.9643   | 145.3754                      | 144.9643  | 145.3754                        | 18,596        |
| 04/06/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 22584.2600 | 22995.3600                    | 22.5843   | 22.9954                         | 0             |
| 04/06/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2046 On 05-November-26 |        |              | Bond Future | 145.2973   | 145.7161                      | 145.2973  | 145.7161                        | 0             |
| 04/06/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 19817.2600 | 20236.1200                    | 19.8173   | 20.2361                         | 0             |
| 04/06/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2046 On 04-February-27 |        |              | Bond Future | 148.1555   | 148.5829                      | 148.1555  | 148.5829                        | 0             |
| 04/06/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 17065.4900 | 17492.8900                    | 17.0655   | 17.4929                         | 0             |
| 04/06/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2046 On 06-May-27      |        |              | Bond Future | 148.7186   | 149.1547                      | 148.7186  | 149.1547                        | 0             |
| 04/06/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 0.0000     | 164.6900                      | 0.0000    | 0.1647                          | 0             |
| 04/06/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 271.4000   | 0.0000                        | 0.2714    | 0.0000                          | 0             |
| 04/06/2026 | 2046 On 05-August-27   |        |              | Bond Future | 151.5635   | 152.0074                      | 151.5635  | 152.0074                        | 0             |
| 04/06/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future | 2393.5200  | 2837.4400                     | 2.3935    | 2.8374                          | 0             |
| 04/06/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2050 On 06-August-26   |        |              | Bond Future | 147.3213   | 146.5531                      | 147.3213  | 146.5531                        | 18,177        |

| 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 |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 24051.2900 | 23283.1200                    | 24.0513   | 23.2831                         | 0             |
| 04/06/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 150.0522   | 149.2703                      | 150.0522  | 149.2703                        | 0             |
| 04/06/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 26212.2000 | 25430.2600                    | 26.2122   | 25.4303                         | 0             |
| 04/06/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 150.4806   | 149.6832                      | 150.4806  | 149.6832                        | 0             |
| 04/06/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 18090.5600 | 17293.2300                    | 18.0906   | 17.2932                         | 0             |
| 04/06/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 153.4994   | 152.6865                      | 153.4994  | 152.6865                        | 0             |
| 04/06/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 3039.4400  | 2226.4600                     | 3.0394    | 2.2265                          | 0             |
| 04/06/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 153.8546   | 153.0250                      | 153.8546  | 153.0250                        | 0             |
| 04/06/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 884.6100   | 55.0200                       | 0.8846    | 0.0550                          | 0             |
| 04/06/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1289.7290  | 1292.1860                     | 1289.7290 | 1,292.1860                      | 0             |
| 04/06/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1313.5830  | 1316.0880                     | 1313.5830 | 1,316.0880                      | 0             |
| 04/06/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1339.1100  | 1341.6670                     | 1339.1100 | 1,341.6670                      | 0             |
| 04/06/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1365.6690  | 1368.2790                     | 1365.6690 | 1,368.2790                      | 0             |
| 04/06/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1391.2440  | 1393.8990                     | 1391.2440 | 1,393.8990                      | 0             |
| 04/06/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1675.1950  | 1681.7150                     | 1675.1950 | 1,681.7150                      | 0             |
| 04/06/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1706.1800  | 1712.8220                     | 1706.1800 | 1,712.8220                      | 0             |
| 04/06/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1739.3350  | 1746.1110                     | 1739.3350 | 1,746.1110                      | 0             |
| 04/06/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1773.8330  | 1780.7450                     | 1773.8330 | 1,780.7450                      | 0             |
| 04/06/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1807.0520  | 1814.0890                     | 1807.0520 | 1,814.0890                      | 0             |
| 04/06/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1415.2080  | 1419.0640                     | 1415.2080 | 1,419.0640                      | 75            |
| 04/06/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1441.3840  | 1445.3130                     | 1441.3840 | 1,445.3130                      | 0             |
| 04/06/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1469.3940  | 1473.4030                     | 1469.3940 | 1,473.4030                      | 0             |
| 04/06/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1498.5370  | 1502.6280                     | 1498.5370 | 1,502.6280                      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | ALBI On 05-August-27    |        |              | Index Future       | 1526.6000 | 1530.7640                     | 1526.6000 | 1,530.7640                      | 0             |
| 04/06/2026 | C002 On 31-March-32     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 04/06/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 04/06/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 04/06/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C431 On 31-January-31   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.0398     | 8.9838                        | 95.1093   | 95.3841                         | 0             |
| 04/06/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 13240.6700 | 13515.5000                    | 13.2407   | 13.5155                         | 0             |
| 04/06/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.1088     | 9.0501                        | 93.0794   | 93.3594                         | 0             |
| 04/06/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 7751.0000  | 8031.0000                     | 7.7510    | 8.0310                          | 0             |
| 04/06/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.1685     | 9.1068                        | 94.9109   | 95.1966                         | 0             |
| 04/06/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2414.3200  | 2700.0600                     | 2.4143    | 2.7001                          | 0             |
| 04/06/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.2199     | 9.1550                        | 93.0186   | 93.3102                         | 0             |
| 04/06/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 1906.6700  | 1615.0700                     | 1.9067    | 1.6151                          | 0             |
| 04/06/2026 | ES33 On 05-August-27    |        |              | Bond Future        | 9.2987     | 9.2304                        | 94.7956   | 95.0926                         | 0             |
| 04/06/2026 | ES33 On 05-August-27    | 9.27   | Call         | Bond Future        | 0.0000     | 172.1500                      | 0.0000    | 0.1722                          | 0             |
| 04/06/2026 | ES33 On 05-August-27    | 9.27   | Put          | Bond Future        | 124.7800   | 0.0000                        | 0.1248    | 0.0000                          | 0             |
| 04/06/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.5640     | 9.5289                        | 93.9480   | 94.2130                         | 0             |
| 04/06/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 19473.6800 | 19738.7000                    | 19.4737   | 19.7387                         | 0             |
| 04/06/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.6230     | 9.5868                        | 91.4256   | 91.6957                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 13460.8300   | 13730.9300                    | 13.4608   | 13.7309                         | 0             |
| 04/06/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.6738       | 9.6364                        | 93.2251   | 93.5008                         | 0             |
| 04/06/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 4365.2300    | 4640.8800                     | 4.3652    | 4.6409                          | 0             |
| 04/06/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES42 On 06-May-27      |          |              | Bond Future | 9.7223       | 9.6836                        | 90.8310   | 91.1123                         | 0             |
| 04/06/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 2911.3100    | 2630.0600                     | 2.9113    | 2.6301                          | 0             |
| 04/06/2026 | ES42 On 05-August-27   |          |              | Bond Future | 9.7863       | 9.7464                        | 92.5646   | 92.8511                         | 0             |
| 04/06/2026 | ES42 On 05-August-27   | 9.84     | Call         | Bond Future | 382.6000     | 669.0600                      | 0.3826    | 0.6691                          | 0             |
| 04/06/2026 | ES42 On 05-August-27   | 9.84     | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1388.3230    | 1392.1940                     | 1388.3230 | 1,392.1940                      | 734           |
| 04/06/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1993230.0000 | 2031940.0000                  | 199.3230  | 203.1940                        | 0             |
| 04/06/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1414.0020    | 1417.9460                     | 1414.0020 | 1,417.9460                      | 2             |
| 04/06/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1370020.0000 | 1409460.0000                  | 137.0020  | 140.9460                        | 0             |
| 04/06/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1441.4800    | 1445.5040                     | 1441.4800 | 1,445.5040                      | 0             |
| 04/06/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 724800.0000  | 765040.0000                   | 72.4800   | 76.5040                         | 0             |
| 04/06/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1470.0700    | 1474.1760                     | 1470.0700 | 1,474.1760                      | 0             |
| 04/06/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 430700.0000  | 471760.0000                   | 43.0700   | 47.1760                         | 0             |
| 04/06/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GOVI On 05-August-27   |          |              | GOVI        | 1497.6000    | 1501.7790                     | 1497.6000 | 1,501.7790                      | 0             |
| 04/06/2026 | GOVI On 05-August-27   | 1,465.00 | Call         | GOVI        | 326000.0000  | 367790.0000                   | 32.6000   | 36.7790                         | 0             |
| 04/06/2026 | GOVI On 05-August-27   | 1,465.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 04/06/2026 | I258 On 06-August-26   |          |              | Bond Future | 133.3503     | 133.3363                      | 133.3503  | 133.3363                        | 0             |
| 04/06/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 20413.7807   | 20400.8279                    | 20.4138   | 20.4008                         | 0             |
| 04/06/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 13.4407      | 14.4979                       | 0.0134    | 0.0145                          | 0             |
| 04/06/2026 | I258 On 05-November-26 |          |              | Bond Future | 135.8227     | 135.8085                      | 135.8227  | 135.8085                        | 0             |
| 04/06/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 21065.2785   | 21054.9539                    | 21.0653   | 21.0550                         | 0             |
| 04/06/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 192.6285     | 196.4939                      | 0.1926    | 0.1965                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | I258 On 04-February-27  |        |              | Bond Future            | 135.5533   | 135.5389                      | 135.5533  | 135.5389                        | 0             |
| 04/06/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 17602.3151 | 17595.9256                    | 17.6023   | 17.5959                         | 0             |
| 04/06/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 949.0451   | 957.0556                      | 0.9490    | 0.9571                          | 0             |
| 04/06/2026 | I258 On 06-May-27       |        |              | Bond Future            | 138.2732   | 138.2588                      | 138.2732  | 138.2588                        | 0             |
| 04/06/2026 | I258 On 06-May-27       | 134.78 | Call         | Bond Future            | 8826.0354  | 8827.4072                     | 8.8260    | 8.8274                          | 0             |
| 04/06/2026 | I258 On 06-May-27       | 134.78 | Put          | Bond Future            | 5332.7954  | 5348.6172                     | 5.3328    | 5.3486                          | 0             |
| 04/06/2026 | I258 On 05-August-27    |        |              | Bond Future            | 137.9097   | 137.8940                      | 137.9097  | 137.8940                        | 0             |
| 04/06/2026 | I258 On 05-August-27    | 138.93 | Call         | Bond Future            | 7258.7035  | 7259.7947                     | 7.2587    | 7.2598                          | 0             |
| 04/06/2026 | I258 On 05-August-27    | 138.93 | Put          | Bond Future            | 8279.0235  | 8295.8147                     | 8.2790    | 8.2958                          | 0             |
| 04/06/2026 | IGOV On 06-August-26    |        |              | Index Future           | 453.4370   | 454.4130                      | 453.4370  | 454.4130                        | 250           |
| 04/06/2026 | IGOV On 05-November-26  |        |              | Index Future           | 461.9340   | 462.9290                      | 461.9340  | 462.9290                        | 8             |
| 04/06/2026 | IGOV On 04-February-27  |        |              | Index Future           | 471.0180   | 472.0340                      | 471.0180  | 472.0340                        | 0             |
| 04/06/2026 | IGOV On 06-May-27       |        |              | Index Future           | 480.4660   | 481.5030                      | 480.4660  | 481.5030                        | 0             |
| 04/06/2026 | IGOV On 05-August-27    |        |              | Index Future           | 489.5680   | 490.6230                      | 489.5680  | 490.6230                        | 0             |
| 04/06/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 04/06/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 04/06/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 04/06/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 04/06/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 04/06/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 04/06/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 04/06/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 04/06/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 04/06/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 04/06/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 04/06/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 04/06/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.3612     | 8.3152                        | 111.8579  | 112.1011                        | 9,292         |
| 04/06/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 9438.2800  | 9678.7000                     | 9.4383    | 9.6787                          | 0             |
| 04/06/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 34.6600    | 31.8600                       | 0.0347    | 0.0319                          | 0             |
| 04/06/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.4062     | 8.3577                        | 108.8631  | 109.1110                        | 0             |
| 04/06/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 5242.3000  | 5447.1800                     | 5.2423    | 5.4472                          | 0             |
| 04/06/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 656.0800   | 613.0900                      | 0.6561    | 0.6131                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.4361    | 8.3849                        | 110.9801  | 111.2331                        | 0             |
| 04/06/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 2935.1600 | 3088.8600                     | 2.9352    | 3.0889                          | 0             |
| 04/06/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 1885.9900 | 1786.6800                     | 1.8860    | 1.7867                          | 0             |
| 04/06/2026 | R033 On 06-May-27      |        |              | Bond Future | 8.4583    | 8.4042                        | 108.1381  | 108.3962                        | 0             |
| 04/06/2026 | R033 On 06-May-27      | 7.93   | Call         | Bond Future | 1393.6900 | 1489.4700                     | 1.3937    | 1.4895                          | 0             |
| 04/06/2026 | R033 On 06-May-27      | 7.93   | Put          | Bond Future | 3949.0800 | 3786.7100                     | 3.9491    | 3.7867                          | 0             |
| 04/06/2026 | R033 On 05-August-27   |        |              | Bond Future | 8.5093    | 8.4521                        | 110.1793  | 110.4421                        | 0             |
| 04/06/2026 | R033 On 05-August-27   | 8.54   | Call         | Bond Future | 2811.8900 | 2953.8500                     | 2.8119    | 2.9539                          | 0             |
| 04/06/2026 | R033 On 05-August-27   | 8.54   | Put          | Bond Future | 2671.2400 | 2550.4800                     | 2.6712    | 2.5505                          | 0             |
| 04/06/2026 | R035 On 06-August-26   |        |              | Bond Future | 8.5542    | 8.4929                        | 105.8887  | 106.2605                        | 94,131        |
| 04/06/2026 | R035 On 06-August-26   | 7.70   | Call         | Bond Future | 156.6900  | 198.6600                      | 0.1567    | 0.1987                          | 4,876         |
| 04/06/2026 | R035 On 06-August-26   | 7.70   | Put          | Bond Future | 5501.9000 | 5172.1300                     | 5.5019    | 5.1721                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 7.90   | Call         | Bond Future | 293.4300  | 361.8500                      | 0.2934    | 0.3619                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 7.90   | Put          | Bond Future | 4355.3100 | 4051.9900                     | 4.3553    | 4.0520                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 7.95   | Call         | Bond Future | 339.8200  | 416.2700                      | 0.3398    | 0.4163                          | 4,876         |
| 04/06/2026 | R035 On 06-August-26   | 7.95   | Put          | Bond Future | 4083.9600 | 3788.6700                     | 4.0840    | 3.7887                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 881.3100  | 1028.4000                     | 0.8813    | 1.0284                          | 1,000         |
| 04/06/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 2497.0500 | 2272.4000                     | 2.4971    | 2.2724                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 8.34   | Call         | Bond Future | 998.8900  | 1157.7100                     | 0.9989    | 1.1577                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 8.34   | Put          | Bond Future | 2306.3200 | 2093.4000                     | 2.3063    | 2.0934                          | 4,876         |
| 04/06/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 2154.5600 | 2395.4900                     | 2.1546    | 2.3955                          | 350           |
| 04/06/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 1216.9300 | 1086.1200                     | 1.2169    | 1.0861                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 2465.5300 | 2721.6500                     | 2.4655    | 2.7217                          | 1,000         |
| 04/06/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 1050.8100 | 935.1900                      | 1.0508    | 0.9352                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 3963.3600 | 4269.9100                     | 3.9634    | 4.2699                          | 200           |
| 04/06/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 553.3600  | 488.1700                      | 0.5534    | 0.4882                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 4346.5300 | 4661.8000                     | 4.3465    | 4.6618                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 474.5500  | 418.0800                      | 0.4746    | 0.4181                          | 350           |
| 04/06/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 4394.9700 | 4711.2600                     | 4.3950    | 4.7113                          | 250           |
| 04/06/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 465.4500  | 410.0000                      | 0.4655    | 0.4100                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 5236.0600 | 5567.2800                     | 5.2361    | 5.5673                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 334.8900  | 294.3700                      | 0.3349    | 0.2944                          | 1,000         |
| 04/06/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 6460.5600 | 6806.7000                     | 6.4606    | 6.8067                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 208.9300  | 183.3300                      | 0.2089    | 0.1833                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 6874.5500  | 7224.4000                     | 6.8746    | 7.2244                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 178.2300   | 156.3400                      | 0.1782    | 0.1563                          | 350           |
| 04/06/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 6926.4200  | 7276.7000                     | 6.9264    | 7.2767                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 174.7000   | 153.2400                      | 0.1747    | 0.1532                          | 250           |
| 04/06/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 9064.8100  | 9427.0700                     | 9.0648    | 9.4271                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 77.6700    | 68.1900                       | 0.0777    | 0.0682                          | 200           |
| 04/06/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 9533.7600  | 9897.5800                     | 9.5338    | 9.8976                          | 0             |
| 04/06/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 65.1500    | 57.2300                       | 0.0652    | 0.0572                          | 250           |
| 04/06/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 13814.6500 | 14185.5400                    | 13.8147   | 14.1855                         | 0             |
| 04/06/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 6.6800     | 5.8300                        | 0.0067    | 0.0058                          | 0             |
| 04/06/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.6003     | 8.5364                        | 103.3250  | 103.7037                        | 33,600        |
| 04/06/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 792.3200   | 897.8900                      | 0.7923    | 0.8979                          | 600           |
| 04/06/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 4608.4800  | 4335.3700                     | 4.6085    | 4.3354                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1888.5300  | 2073.6900                     | 1.8885    | 2.0737                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 2662.8100  | 2469.2900                     | 2.6628    | 2.4693                          | 600           |
| 04/06/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 2984.7100  | 3220.1600                     | 2.9847    | 3.2202                          | 200           |
| 04/06/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1813.0600  | 1669.8300                     | 1.8131    | 1.6698                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 3640.9300  | 3898.6600                     | 3.6409    | 3.8987                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 1485.4400  | 1364.4900                     | 1.4854    | 1.3645                          | 600           |
| 04/06/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 5043.8200  | 5336.6900                     | 5.0438    | 5.3367                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1013.8500  | 928.0400                      | 1.0139    | 0.9280                          | 200           |
| 04/06/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 7354.9200  | 7683.6800                     | 7.3549    | 7.6837                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 571.2100   | 521.2900                      | 0.5712    | 0.5213                          | 200           |
| 04/06/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 8457.5700  | 8797.4500                     | 8.4576    | 8.7975                          | 0             |
| 04/06/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 441.0700   | 402.2700                      | 0.4411    | 0.4023                          | 0             |
| 04/06/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.6352     | 8.5684                        | 105.3338  | 105.7202                        | 0             |
| 04/06/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 766.2700   | 855.6400                      | 0.7663    | 0.8556                          | 3,000         |
| 04/06/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 6351.3000  | 6054.3300                     | 6.3513    | 6.0543                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 1558.7800  | 1707.8600                     | 1.5588    | 1.7079                          | 3,000         |
| 04/06/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 4110.2200  | 3872.9600                     | 4.1102    | 3.8730                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 2128.7700  | 2309.4300                     | 2.1288    | 2.3094                          | 1,050         |
| 04/06/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 3321.7500  | 3116.0700                     | 3.3218    | 3.1161                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 3470.9400  | 3705.6200                     | 3.4709    | 3.7056                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 2241.5400  | 2089.8800                     | 2.2415    | 2.0899                          | 3,000         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 3763.7300  | 4007.5700                     | 3.7637    | 4.0076                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 2081.2900  | 1938.7900                     | 2.0813    | 1.9388                          | 1,050         |
| 04/06/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4103.8900  | 4357.5300                     | 4.1039    | 4.3575                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1914.9400  | 1782.2400                     | 1.9149    | 1.7822                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 5777.1000  | 6068.3100                     | 5.7771    | 6.0683                          | 0             |
| 04/06/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 1322.2600  | 1227.1300                     | 1.3223    | 1.2271                          | 1,050         |
| 04/06/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.6597     | 8.5899                        | 102.9174  | 103.3116                        | 0             |
| 04/06/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1961.1400  | 2123.5800                     | 1.9611    | 2.1236                          | 0             |
| 04/06/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 4303.5100  | 4071.8000                     | 4.3035    | 4.0718                          | 0             |
| 04/06/2026 | R035 On 05-August-27   |        |              | Bond Future | 8.7071     | 8.6341                        | 104.8613  | 105.2626                        | 0             |
| 04/06/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 3361.8300  | 3577.9300                     | 3.3618    | 3.5779                          | 0             |
| 04/06/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 3291.2200  | 3106.0000                     | 3.2912    | 3.1060                          | 0             |
| 04/06/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.9505     | 8.8844                        | 117.6962  | 118.2140                        | 1,900         |
| 04/06/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 19342.6700 | 19860.0600                    | 19.3427   | 19.8601                         | 0             |
| 04/06/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 3.4200     | 2.9300                        | 0.0034    | 0.0029                          | 0             |
| 04/06/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.0033     | 8.9347                        | 114.3671  | 114.8946                        | 2,715         |
| 04/06/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12622.8500 | 13108.1400                    | 12.6229   | 13.1081                         | 0             |
| 04/06/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 461.6800   | 419.4700                      | 0.4617    | 0.4195                          | 0             |
| 04/06/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.0459     | 8.9747                        | 116.5912  | 117.1293                        | 0             |
| 04/06/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 6302.1900  | 6677.9200                     | 6.3022    | 6.6779                          | 0             |
| 04/06/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 2236.3400  | 2074.0000                     | 2.2363    | 2.0740                          | 0             |
| 04/06/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.0840     | 9.0099                        | 113.4191  | 113.9680                        | 0             |
| 04/06/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2834.0200  | 3070.3400                     | 2.8340    | 3.0703                          | 0             |
| 04/06/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 5645.4000  | 5332.8000                     | 5.6454    | 5.3328                          | 0             |
| 04/06/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.1419     | 9.0650                        | 115.5599  | 116.1188                        | 0             |
| 04/06/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 4600.9600  | 4903.3800                     | 4.6010    | 4.9034                          | 0             |
| 04/06/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 4542.1000  | 4285.5900                     | 4.5421    | 4.2856                          | 0             |
| 04/06/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.1119     | 9.0767                        | 129.2416  | 129.6668                        | 68,667        |
| 04/06/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 225.1600   | 263.0800                      | 0.2252    | 0.2631                          | 530           |
| 04/06/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 13484.7600 | 13097.4900                    | 13.4848   | 13.0975                         | 0             |
| 04/06/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 1001.8500  | 1120.4700                     | 1.0019    | 1.1205                          | 0             |
| 04/06/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 7432.0300  | 7125.4600                     | 7.4320    | 7.1255                          | 0             |
| 04/06/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 3275.7700  | 3521.7400                     | 3.2758    | 3.5217                          | 530           |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 3418.7600  | 3239.5400                     | 3.4188    | 3.2395                          | 530           |
| 04/06/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 7088.5000  | 7431.9800                     | 7.0885    | 7.4320                          | 0             |
| 04/06/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 1434.0100  | 1352.3000                     | 1.4340    | 1.3523                          | 530           |
| 04/06/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 30134.6800 | 30559.7100                    | 30.1347   | 30.5597                         | 0             |
| 04/06/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 4.4000     | 4.2400                        | 0.0044    | 0.0042                          | 0             |
| 04/06/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.1532     | 9.1170                        | 125.7456  | 126.1788                        | 4,041         |
| 04/06/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 21512.8700 | 21922.9800                    | 21.5129   | 21.9230                         | 0             |
| 04/06/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 542.9800   | 519.9400                      | 0.5430    | 0.5199                          | 0             |
| 04/06/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.1870     | 9.1497                        | 128.1909  | 128.6329                        | 0             |
| 04/06/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 11865.1000 | 12201.3200                    | 11.8651   | 12.2013                         | 0             |
| 04/06/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2947.4200  | 2841.6900                     | 2.9474    | 2.8417                          | 0             |
| 04/06/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.2170     | 9.1787                        | 124.8708  | 125.3216                        | 0             |
| 04/06/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 5014.0700  | 5225.0700                     | 5.0141    | 5.2251                          | 0             |
| 04/06/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 8581.7400  | 8341.9400                     | 8.5817    | 8.3419                          | 0             |
| 04/06/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.2602     | 9.2208                        | 127.2279  | 127.6869                        | 0             |
| 04/06/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 7546.3900  | 7802.4800                     | 7.5464    | 7.8025                          | 0             |
| 04/06/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 7316.4500  | 7113.5400                     | 7.3165    | 7.1135                          | 0             |
| 04/06/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 04/06/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 44.6800    | 45.0300                       | 0.0447    | 0.0450                          | 0             |
| 04/06/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 44.6800    | 45.0300                       | 0.0447    | 0.0450                          | 0             |
| 04/06/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 04/06/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 34.6000    | 34.7100                       | 0.0346    | 0.0347                          | 0             |
| 04/06/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 34.6000    | 34.7100                       | 0.0346    | 0.0347                          | 0             |
| 04/06/2026 | R202 On 06-August-26   |        |              | Bond Future | 301.7516   | 300.0541                      | 301.7516  | 300.0541                        | 1,025         |
| 04/06/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 22891.5900 | 21194.1200                    | 22.8916   | 21.1941                         | 0             |
| 04/06/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R202 On 05-November-26 |        |              | Bond Future | 307.3454   | 305.6168                      | 307.3454  | 305.6168                        | 0             |
| 04/06/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 26885.4000 | 25156.8100                    | 26.8854   | 25.1568                         | 0             |
| 04/06/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R202 On 04-February-27 |        |              | Bond Future | 307.8142   | 306.0521                      | 307.8142  | 306.0521                        | 0             |
| 04/06/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 13084.2300 | 11322.1300                    | 13.0842   | 11.3221                         | 0             |
| 04/06/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R202 On 06-May-27      |        |              | Bond Future | 313.9895   | 312.1926                      | 313.9895  | 312.1926                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 6999.5200  | 5202.6200                     | 6.9995    | 5.2026                          | 0             |
| 04/06/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R202 On 05-August-27   |        |              | Bond Future | 314.2912   | 312.4581                      | 314.2912  | 312.4581                        | 0             |
| 04/06/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 1321.1600  | 0.0000                        | 1.3212    | 0.0000                          | 0             |
| 04/06/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 0.0000     | 511.8600                      | 0.0000    | 0.5119                          | 0             |
| 04/06/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.7248     | 8.6689                        | 86.3690   | 86.6914                         | 37,805        |
| 04/06/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 13707.5800 | 14029.4500                    | 13.7076   | 14.0295                         | 0             |
| 04/06/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 5.1000     | 4.5600                        | 0.0051    | 0.0046                          | 0             |
| 04/06/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.7695     | 8.7115                        | 84.7984   | 85.1269                         | 7,212         |
| 04/06/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 8610.1500  | 8908.2000                     | 8.6102    | 8.9082                          | 0             |
| 04/06/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 398.8000   | 368.4200                      | 0.3988    | 0.3684                          | 0             |
| 04/06/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.8037     | 8.7435                        | 86.4472   | 86.7822                         | 0             |
| 04/06/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 986.9100   | 1082.2000                     | 0.9869    | 1.0822                          | 3,237         |
| 04/06/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 5423.4300  | 5183.7200                     | 5.4234    | 5.1837                          | 0             |
| 04/06/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 3209.6500  | 3407.8000                     | 3.2097    | 3.4078                          | 0             |
| 04/06/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 2347.6600  | 2210.8100                     | 2.3477    | 2.2108                          | 3,237         |
| 04/06/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4357.4900  | 4585.4700                     | 4.3575    | 4.5855                          | 0             |
| 04/06/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1765.2900  | 1658.2700                     | 1.7653    | 1.6583                          | 0             |
| 04/06/2026 | R209 On 06-May-27      |        |              | Bond Future | 8.8330     | 8.7704                        | 85.0098   | 85.3516                         | 0             |
| 04/06/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1613.1600  | 1738.5500                     | 1.6132    | 1.7386                          | 4,620         |
| 04/06/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 4867.4900  | 4651.0600                     | 4.8675    | 4.6511                          | 0             |
| 04/06/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1945.3600  | 2087.0300                     | 1.9454    | 2.0870                          | 0             |
| 04/06/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 4291.0100  | 4090.8600                     | 4.2910    | 4.0909                          | 0             |
| 04/06/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 4695.5700  | 4922.9200                     | 4.6956    | 4.9229                          | 0             |
| 04/06/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 2092.6000  | 1978.1300                     | 2.0926    | 1.9781                          | 4,620         |
| 04/06/2026 | R209 On 05-August-27   |        |              | Bond Future | 8.8818     | 8.8168                        | 86.6154   | 86.9634                         | 0             |
| 04/06/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 3286.9000  | 3473.2800                     | 3.2869    | 3.4733                          | 0             |
| 04/06/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 3350.1100  | 3188.5000                     | 3.3501    | 3.1885                          | 0             |
| 04/06/2026 | R210 On 06-August-26   |        |              | Bond Future | 267.5423   | 267.6129                      | 267.5423  | 267.6129                        | 448           |
| 04/06/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 7702.2800  | 7772.9400                     | 7.7023    | 7.7729                          | 0             |
| 04/06/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R210 On 05-November-26 |        |              | Bond Future | 268.9330   | 269.0052                      | 268.9330  | 269.0052                        | 0             |
| 04/06/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 15602.9800 | 15675.2000                    | 15.6030   | 15.6752                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R210 On 04-February-27 |        |              | Bond Future | 274.2230  | 274.2972                      | 274.2230  | 274.2972                        | 0             |
| 04/06/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 8192.9700 | 8267.2400                     | 8.1930    | 8.2672                          | 0             |
| 04/06/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R210 On 06-May-27      |        |              | Bond Future | 276.0722  | 276.1480                      | 276.0722  | 276.1480                        | 0             |
| 04/06/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 4942.2000 | 5017.9500                     | 4.9422    | 5.0180                          | 0             |
| 04/06/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R210 On 05-August-27   |        |              | Bond Future | 281.3540  | 281.4305                      | 281.3540  | 281.4305                        | 0             |
| 04/06/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 5343.9800 | 5420.4500                     | 5.3440    | 5.4205                          | 0             |
| 04/06/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.1445    | 8.0927                        | 98.8509   | 99.0397                         | 56,091        |
| 04/06/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5481.3100 | 5665.4100                     | 5.4813    | 5.6654                          | 0             |
| 04/06/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 46.5500   | 41.8900                       | 0.0466    | 0.0419                          | 0             |
| 04/06/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.1907    | 8.1355                        | 97.1094   | 97.3017                         | 0             |
| 04/06/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2612.0300 | 2753.7600                     | 2.6120    | 2.7538                          | 0             |
| 04/06/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 692.0300  | 641.4300                      | 0.6920    | 0.6414                          | 0             |
| 04/06/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.2185    | 8.1591                        | 98.9972   | 99.1936                         | 0             |
| 04/06/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1379.5700 | 1478.9700                     | 1.3796    | 1.4790                          | 0             |
| 04/06/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 1639.2300 | 1542.2700                     | 1.6392    | 1.5423                          | 0             |
| 04/06/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.2290    | 8.1652                        | 97.4071   | 97.6074                         | 0             |
| 04/06/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 699.4800  | 762.8300                      | 0.6995    | 0.7628                          | 0             |
| 04/06/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 2824.6300 | 2687.6200                     | 2.8246    | 2.6876                          | 0             |
| 04/06/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 1476.9600 | 1577.1100                     | 1.4770    | 1.5771                          | 2,830         |
| 04/06/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 1787.8600 | 1687.6500                     | 1.7879    | 1.6877                          | 0             |
| 04/06/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 3883.6800 | 4037.6000                     | 3.8837    | 4.0376                          | 0             |
| 04/06/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 747.1400  | 700.7000                      | 0.7471    | 0.7007                          | 2,830         |
| 04/06/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.2774    | 8.2085                        | 99.2475   | 99.4514                         | 0             |
| 04/06/2026 | R213 On 05-August-27   | 7.95   | Call         | Bond Future | 1211.1500 | 1299.6700                     | 1.2112    | 1.2997                          | 1,200         |
| 04/06/2026 | R213 On 05-August-27   | 7.95   | Put          | Bond Future | 2184.5100 | 2069.1500                     | 2.1845    | 2.0692                          | 0             |
| 04/06/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1708.0900 | 1815.3100                     | 1.7081    | 1.8153                          | 0             |
| 04/06/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 1730.0700 | 1633.4100                     | 1.7301    | 1.6334                          | 0             |
| 04/06/2026 | R213 On 05-August-27   | 8.58   | Call         | Bond Future | 2280.7100 | 2404.2000                     | 2.2807    | 2.4042                          | 0             |
| 04/06/2026 | R213 On 05-August-27   | 8.58   | Put          | Bond Future | 1391.8800 | 1311.4900                     | 1.3919    | 1.3115                          | 1,200         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.1558     | 9.1206                        | 81.7846   | 82.0224                         | 24,495        |
| 04/06/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 16163.3900 | 16401.0300                    | 16.1634   | 16.4010                         | 0             |
| 04/06/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 4.6200     | 4.4400                        | 0.0046    | 0.0044                          | 0             |
| 04/06/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.2047     | 9.1685                        | 79.9843   | 80.2266                         | 3,595         |
| 04/06/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 11032.1600 | 11257.4000                    | 11.0322   | 11.2574                         | 0             |
| 04/06/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 398.9300   | 381.9100                      | 0.3989    | 0.3819                          | 0             |
| 04/06/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.2464     | 9.2089                        | 81.5394   | 81.7866                         | 0             |
| 04/06/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 6011.3300  | 6191.6700                     | 6.0113    | 6.1917                          | 0             |
| 04/06/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1863.4600  | 1796.5700                     | 1.8635    | 1.7966                          | 0             |
| 04/06/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.2807     | 9.2421                        | 79.8568   | 80.1090                         | 0             |
| 04/06/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 2511.6200  | 2621.3200                     | 2.5116    | 2.6213                          | 0             |
| 04/06/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 5185.4400  | 5042.9300                     | 5.1854    | 5.0429                          | 0             |
| 04/06/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.3307     | 9.2910                        | 81.3653   | 81.6220                         | 0             |
| 04/06/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 4103.1000  | 4243.4000                     | 4.1031    | 4.2434                          | 0             |
| 04/06/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 4172.2900  | 4055.8700                     | 4.1723    | 4.0559                          | 0             |
| 04/06/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.1986     | 9.1685                        | 99.7398   | 100.0110                        | 255,010       |
| 04/06/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 1674.9700  | 1803.9800                     | 1.6750    | 1.8040                          | 0             |
| 04/06/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 3488.2900  | 3346.0300                     | 3.4883    | 3.3460                          | 1,762         |
| 04/06/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 7431.3200  | 7674.2900                     | 7.4313    | 7.6743                          | 0             |
| 04/06/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 630.9300   | 602.6300                      | 0.6309    | 0.6026                          | 1,762         |
| 04/06/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 22893.8900 | 23165.1100                    | 22.8939   | 23.1651                         | 0             |
| 04/06/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 3.3300     | 3.2800                        | 0.0033    | 0.0033                          | 0             |
| 04/06/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.2441     | 9.2132                        | 97.1269   | 97.4033                         | 37,528        |
| 04/06/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 16325.1100 | 16587.3300                    | 16.3251   | 16.5873                         | 0             |
| 04/06/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 422.9900   | 408.8100                      | 0.4230    | 0.4088                          | 0             |
| 04/06/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.2829     | 9.2510                        | 99.0153   | 99.2973                         | 0             |
| 04/06/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 9069.7800  | 9286.2600                     | 9.0698    | 9.2863                          | 0             |
| 04/06/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 2194.7200  | 2129.1800                     | 2.1947    | 2.1292                          | 0             |
| 04/06/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.3148     | 9.2820                        | 96.5371   | 96.8248                         | 260           |
| 04/06/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 3917.6400  | 4056.0100                     | 3.9176    | 4.0560                          | 0             |
| 04/06/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 6280.3000  | 6130.9400                     | 6.2803    | 6.1309                          | 0             |
| 04/06/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.3608     | 9.3270                        | 98.3603   | 98.6531                         | 0             |
| 04/06/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 5638.3700  | 5801.5700                     | 5.6384    | 5.8016                          | 0             |
| 04/06/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 5558.4200  | 5428.7400                     | 5.5584    | 5.4287                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.0657     | 9.0049                        | 109.6084  | 110.0813                        | 4,187         |
| 04/06/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 96488.8700 | 96961.8300                    | 96.4889   | 96.9618                         | 0             |
| 04/06/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.1192     | 9.0561                        | 106.6355  | 107.1172                        | 0             |
| 04/06/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 95665.4100 | 96147.1100                    | 95.6654   | 96.1471                         | 0             |
| 04/06/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.1631     | 9.0978                        | 108.7092  | 109.2005                        | 0             |
| 04/06/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 7217.7700  | 7579.4200                     | 7.2178    | 7.5794                          | 0             |
| 04/06/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1961.0900  | 1831.4200                     | 1.9611    | 1.8314                          | 0             |
| 04/06/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.2028     | 9.1350                        | 105.8852  | 106.3864                        | 0             |
| 04/06/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2887.6600  | 3105.1400                     | 2.8877    | 3.1051                          | 0             |
| 04/06/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 5688.0000  | 5404.2300                     | 5.6880    | 5.4042                          | 0             |
| 04/06/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 3247.7500  | 3481.4800                     | 3.2478    | 3.4815                          | 250           |
| 04/06/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 5211.0500  | 4943.5300                     | 5.2111    | 4.9435                          | 0             |
| 04/06/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 6175.8200  | 6503.2000                     | 6.1758    | 6.5032                          | 0             |
| 04/06/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 3018.5400  | 2844.6700                     | 3.0185    | 2.8447                          | 250           |
| 04/06/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.2610     | 9.1908                        | 107.8839  | 108.3943                        | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 8.82   | Call         | Bond Future | 3070.8200  | 3287.9900                     | 3.0708    | 3.2880                          | 910           |
| 04/06/2026 | R2R9 On 05-August-27   | 8.82   | Put          | Bond Future | 6334.4200  | 6041.2000                     | 6.3344    | 6.0412                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 8.90   | Call         | Bond Future | 3319.8300  | 3547.8500                     | 3.3198    | 3.5479                          | 180           |
| 04/06/2026 | R2R9 On 05-August-27   | 8.90   | Put          | Bond Future | 5981.0700  | 5698.7000                     | 5.9811    | 5.6987                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 4613.0700  | 4888.9300                     | 4.6131    | 4.8889                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 4620.5300  | 4386.0000                     | 4.6205    | 4.3860                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 9.53   | Call         | Bond Future | 5756.2200  | 6065.0100                     | 5.7562    | 6.0650                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 9.53   | Put          | Bond Future | 3832.7900  | 3631.1900                     | 3.8328    | 3.6312                          | 910           |
| 04/06/2026 | R2R9 On 05-August-27   | 9.68   | Call         | Bond Future | 6441.0900  | 6766.5600                     | 6.4411    | 6.7666                          | 0             |
| 04/06/2026 | R2R9 On 05-August-27   | 9.68   | Put          | Bond Future | 3466.3400  | 3281.4200                     | 3.4663    | 3.2814                          | 180           |
| 04/06/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.2408     | 9.2005                        | 110.9223  | 111.2706                        | 5,078         |
| 04/06/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 97505.0500 | 97853.3100                    | 97.5051   | 97.8533                         | 0             |
| 04/06/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.2946     | 9.2529                        | 107.8475  | 108.2022                        | 423           |
| 04/06/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 96624.8800 | 96979.5800                    | 96.6249   | 96.9796                         | 0             |
| 04/06/2026 | R4R2 On 05-November-26 | 98.76  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.3398    | 9.2967                        | 109.9448  | 110.3067                        | 0             |
| 04/06/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 8504.3900 | 8776.4500                     | 8.5044    | 8.7765                          | 0             |
| 04/06/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 2167.9900 | 2078.1600                     | 2.1680    | 2.0782                          | 0             |
| 04/06/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.3810    | 9.3366                        | 107.0192  | 107.3883                        | 0             |
| 04/06/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 3298.5300 | 3460.5600                     | 3.2985    | 3.4606                          | 0             |
| 04/06/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 6523.7300 | 6316.5800                     | 6.5237    | 6.3166                          | 0             |
| 04/06/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 9.4391    | 9.3931                        | 109.0392  | 109.4151                        | 0             |
| 04/06/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 5315.1700 | 5520.7200                     | 5.3152    | 5.5207                          | 0             |
| 04/06/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 5307.4200 | 5137.0100                     | 5.3074    | 5.1370                          | 0             |
| 04/06/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.3378    | 7.2277                        | 100.8442  | 100.8830                        | 0             |
| 04/06/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 0.8216    | 1.8513                        | 0.0008    | 0.0019                          | 0             |
| 04/06/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 286.4916  | 248.7013                      | 0.2865    | 0.2487                          | 0             |
| 04/06/2026 | RR87 On 05-November-26 |        |              | Bond Future | 7.0265    | 6.6800                        | 102.6895  | 102.7292                        | 0             |
| 04/06/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0.0063    | 0.0677                        | 0.0000    | 0.0001                          | 0             |
| 04/06/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 201.4163  | 161.8077                      | 0.2014    | 0.1618                          | 0             |
| 04/06/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.6069    | 7.6418                        | 104.3648  | 104.3230                        | 0             |
| 04/06/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 5.3101    | 4.4882                        | 0.0053    | 0.0045                          | 0             |
| 04/06/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 987.3001  | 1028.2582                     | 0.9873    | 1.0283                          | 0             |
| 04/06/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.6294    | 7.6725                        | 105.6346  | 105.5897                        | 0             |
| 04/06/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 23.2496   | 20.2851                       | 0.0232    | 0.0203                          | 0             |
| 04/06/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 985.6596  | 1027.5551                     | 0.9857    | 1.0276                          | 0             |
| 04/06/2026 | RR88 On 04-February-27 |        |              | Bond Future | 7.5552    | 7.6111                        | 103.8384  | 103.7916                        | 0             |
| 04/06/2026 | RR88 On 04-February-27 | 7.78   | Call         | Bond Future | 450.7576  | 424.4574                      | 0.4508    | 0.4245                          | 0             |
| 04/06/2026 | RR88 On 04-February-27 | 7.78   | Put          | Bond Future | 262.5176  | 283.0574                      | 0.2625    | 0.2831                          | 0             |
| 04/06/2026 | RR88 On 06-May-27      |        |              | Bond Future | 7.3588    | 7.4381                        | 105.8993  | 105.8517                        | 0             |
| 04/06/2026 | RR88 On 06-May-27      | 7.89   | Call         | Bond Future | 491.7524  | 461.2031                      | 0.4918    | 0.4612                          | 0             |
| 04/06/2026 | RR88 On 06-May-27      | 7.89   | Put          | Bond Future | 173.6024  | 190.6831                      | 0.1736    | 0.1907                          | 0             |
| 04/06/2026 | RR88 On 05-August-27   |        |              | Bond Future | 7.1611    | 7.2962                        | 102.5931  | 102.5443                        | 0             |
| 04/06/2026 | RR88 On 05-August-27   | 8.07   | Call         | Bond Future | 410.2889  | 375.2549                      | 0.4103    | 0.3753                          | 0             |
| 04/06/2026 | RR88 On 05-August-27   | 8.07   | Put          | Bond Future | 82.6389   | 96.4249                       | 0.0826    | 0.0964                          | 0             |
| 04/06/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | X210 On 31-March-28    |        |              | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/06/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |