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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 150.9629  | 150.6945                      | 150.9629  | 150.6945                        | 8,413         |
| 11/06/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 6862.9400 | 6594.5200                     | 6.8629    | 6.5945                          | 0             |
| 11/06/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 152.3094  | 152.0369                      | 152.3094  | 152.0369                        | 0             |
| 11/06/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 4749.3900 | 4476.9300                     | 4.7494    | 4.4769                          | 0             |
| 11/06/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 155.3108  | 155.0335                      | 155.3108  | 155.0335                        | 0             |
| 11/06/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 5590.7800 | 5313.5400                     | 5.5908    | 5.3135                          | 0             |
| 11/06/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 156.8233  | 156.5410                      | 156.8233  | 156.5410                        | 0             |
| 11/06/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 3503.3300 | 3220.9600                     | 3.5033    | 3.2210                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2029 On 05-August-27   |        |              | Bond Future | 159.8101  | 159.5214                      | 159.8101  | 159.5214                        | 0             |
| 11/06/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future | 3090.0800 | 2801.4000                     | 3.0901    | 2.8014                          | 0             |
| 11/06/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2030 On 06-August-26   |        |              | Bond Future | 8.0372    | 8.0914                        | 100.1454  | 99.9845                         | 153,180       |
| 11/06/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 34.6600   | 28.1200                       | 0.0347    | 0.0281                          | 1,000         |
| 11/06/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 2531.9000 | 2686.2000                     | 2.5319    | 2.6862                          | 0             |
| 11/06/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 257.6000  | 221.1300                      | 0.2576    | 0.2211                          | 1,000         |
| 11/06/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 1236.3600 | 1360.7300                     | 1.2364    | 1.3607                          | 0             |
| 11/06/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 712.8500  | 638.3800                      | 0.7129    | 0.6384                          | 0             |
| 11/06/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 645.1500  | 731.5200                      | 0.6452    | 0.7315                          | 1,000         |
| 11/06/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3497.1100 | 3348.7800                     | 3.4971    | 3.3488                          | 0             |
| 11/06/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 55.4400   | 67.9500                       | 0.0554    | 0.0680                          | 0             |
| 11/06/2026 | 2030 On 05-November-26 |        |              | Bond Future | 8.0676    | 8.1262                        | 102.0093  | 101.8460                        | 15            |
| 11/06/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1576.6700 | 1478.3300                     | 1.5767    | 1.4783                          | 0             |
| 11/06/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 682.8200  | 747.7000                      | 0.6828    | 0.7477                          | 0             |
| 11/06/2026 | 2030 On 04-February-27 |        |              | Bond Future | 8.0797    | 8.1437                        | 99.9881   | 99.8221                         | 0             |
| 11/06/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 788.7000  | 725.1500                      | 0.7887    | 0.7252                          | 0             |
| 11/06/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1465.6000 | 1568.0200                     | 1.4656    | 1.5680                          | 0             |
| 11/06/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.1098    | 8.1804                        | 101.9268  | 101.7575                        | 0             |
| 11/06/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 376.2100  | 339.0700                      | 0.3762    | 0.3391                          | 0             |
| 11/06/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 2416.5500 | 2548.6800                     | 2.4166    | 2.5487                          | 0             |
| 11/06/2026 | 2030 On 05-August-27   |        |              | Bond Future | 8.1824    | 8.2615                        | 99.8341   | 99.6610                         | 0             |
| 11/06/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 1126.7300 | 1046.1700                     | 1.1267    | 1.0462                          | 0             |
| 11/06/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 1285.4700 | 1378.0000                     | 1.2855    | 1.3780                          | 0             |
| 11/06/2026 | 2031 On 06-August-26   |        |              | Bond Future | 116.6264  | 116.6531                      | 116.6264  | 116.6531                        | 5,758         |
| 11/06/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 2853.8700 | 2880.8100                     | 2.8539    | 2.8808                          | 0             |
| 11/06/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 37.4600   | 37.7300                       | 0.0375    | 0.0377                          | 0             |
| 11/06/2026 | 2031 On 05-November-26 |        |              | Bond Future | 118.8248  | 118.8527                      | 118.8248  | 118.8527                        | 7,356         |
| 11/06/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 7335.6600 | 7363.5600                     | 7.3357    | 7.3636                          | 0             |
| 11/06/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0.8500    | 0.8500                        | 0.0009    | 0.0009                          | 0             |
| 11/06/2026 | 2031 On 04-February-27 |        |              | Bond Future | 118.6683  | 118.6978                      | 118.6683  | 118.6978                        | 0             |
| 11/06/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 2795.1500 | 2820.7300                     | 2.7952    | 2.8207                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 306.8800   | 302.9600                      | 0.3069    | 0.3030                          | 0             |
| 11/06/2026 | 2031 On 06-May-27      |        |              | Bond Future | 120.9962   | 121.0261                      | 120.9962  | 121.0261                        | 0             |
| 11/06/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4246.3000  | 4274.4600                     | 4.2463    | 4.2745                          | 0             |
| 11/06/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 120.1300   | 118.3400                      | 0.1201    | 0.1183                          | 0             |
| 11/06/2026 | 2031 On 05-August-27   |        |              | Bond Future | 120.7416   | 120.7726                      | 120.7416  | 120.7726                        | 0             |
| 11/06/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 998.5900   | 1013.3400                     | 0.9986    | 1.0133                          | 0             |
| 11/06/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 1667.0100  | 1650.7200                     | 1.6670    | 1.6507                          | 0             |
| 11/06/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.3175     | 8.3757                        | 102.7052  | 102.4485                        | 142,048       |
| 11/06/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 7613.5100  | 7363.6500                     | 7.6135    | 7.3637                          | 0             |
| 11/06/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 25.6900    | 32.5800                       | 0.0257    | 0.0326                          | 0             |
| 11/06/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.3573     | 8.4187                        | 100.4565  | 100.1956                        | 41,847        |
| 11/06/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3983.2500  | 3789.0600                     | 3.9833    | 3.7891                          | 0             |
| 11/06/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 637.2800   | 703.9800                      | 0.6373    | 0.7040                          | 0             |
| 11/06/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.3868     | 8.4518                        | 102.4132  | 102.1477                        | 0             |
| 11/06/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 2142.9000  | 2006.3000                     | 2.1429    | 2.0063                          | 0             |
| 11/06/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1762.2800  | 1891.2500                     | 1.7623    | 1.8913                          | 0             |
| 11/06/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.4204     | 8.4895                        | 100.2381  | 99.9672                         | 0             |
| 11/06/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 1004.0100  | 922.6100                      | 1.0040    | 0.9226                          | 0             |
| 11/06/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 3476.6600  | 3666.0700                     | 3.4767    | 3.6661                          | 0             |
| 11/06/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.4780     | 8.5519                        | 102.1214  | 101.8449                        | 0             |
| 11/06/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 2086.4900  | 1955.0100                     | 2.0865    | 1.9550                          | 0             |
| 11/06/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 2304.4600  | 2449.4800                     | 2.3045    | 2.4495                          | 0             |
| 11/06/2026 | 2033 On 06-August-26   |        |              | Bond Future | 147.5628   | 147.5785                      | 147.5628  | 147.5785                        | 22,135        |
| 11/06/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 13312.8400 | 13328.5300                    | 13.3128   | 13.3285                         | 0             |
| 11/06/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2033 On 05-November-26 |        |              | Bond Future | 148.7421   | 148.7591                      | 148.7421  | 148.7591                        | 0             |
| 11/06/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 11482.1100 | 11499.0500                    | 11.4821   | 11.4991                         | 0             |
| 11/06/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2033 On 04-February-27 |        |              | Bond Future | 151.6732   | 151.6909                      | 151.6732  | 151.6909                        | 0             |
| 11/06/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 8963.1500  | 8980.9300                     | 8.9632    | 8.9809                          | 0             |
| 11/06/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2033 On 06-May-27      |        |              | Bond Future | 153.0091   | 153.0275                      | 153.0091  | 153.0275                        | 0             |
| 11/06/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 1799.1100  | 1817.4700                     | 1.7991    | 1.8175                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2033 On 05-August-27   |        |              | Bond Future | 155.9233   | 155.9412                      | 155.9233  | 155.9412                        | 0             |
| 11/06/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 2773.3300  | 2791.1900                     | 2.7733    | 2.7912                          | 0             |
| 11/06/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.9061     | 8.9586                        | 97.5437   | 97.1977                         | 237,877       |
| 11/06/2026 | 2037 On 06-August-26   | 9.30   | Call         | Bond Future | 3334.8200  | 3102.4800                     | 3.3348    | 3.1025                          | 0             |
| 11/06/2026 | 2037 On 06-August-26   | 9.30   | Put          | Bond Future | 782.1200   | 895.7600                      | 0.7821    | 0.8958                          | 8,000         |
| 11/06/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 7173.6300  | 6863.2500                     | 7.1736    | 6.8633                          | 2,541         |
| 11/06/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 182.7100   | 218.3100                      | 0.1827    | 0.2183                          | 0             |
| 11/06/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 10975.6400 | 10640.6700                    | 10.9756   | 10.6407                         | 0             |
| 11/06/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 47.1300    | 58.1400                       | 0.0471    | 0.0581                          | 2,541         |
| 11/06/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 14218.5900 | 13874.8500                    | 14.2186   | 13.8749                         | 0             |
| 11/06/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 7.3800     | 9.6200                        | 0.0074    | 0.0096                          | 2,541         |
| 11/06/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 16358.3900 | 16013.0100                    | 16.3584   | 16.0130                         | 0             |
| 11/06/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 1.6700     | 2.2700                        | 0.0017    | 0.0023                          | 0             |
| 11/06/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.9500     | 9.0045                        | 99.3591   | 99.0074                         | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 4662.8500  | 4430.8500                     | 4.6629    | 4.4309                          | 4,490         |
| 11/06/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1432.1400  | 1551.8900                     | 1.4321    | 1.5519                          | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 8454.0900  | 8161.2200                     | 8.4541    | 8.1612                          | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 612.1800   | 671.0600                      | 0.6122    | 0.6711                          | 4,490         |
| 11/06/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 10469.0100 | 10158.3300                    | 10.4690   | 10.1583                         | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 407.5100   | 448.5800                      | 0.4075    | 0.4486                          | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 11540.7700 | 11222.0100                    | 11.5408   | 11.2220                         | 0             |
| 11/06/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 314.9700   | 347.9600                      | 0.3150    | 0.3480                          | 4,490         |
| 11/06/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.9881     | 9.0445                        | 97.0359   | 96.6777                         | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1556.9400  | 1446.6900                     | 1.5569    | 1.4467                          | 4,490         |
| 11/06/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 5127.4700  | 5375.4000                     | 5.1275    | 5.3754                          | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 4337.2400  | 4126.6900                     | 4.3372    | 4.1267                          | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 2317.8900  | 2465.5200                     | 2.3179    | 2.4655                          | 4,490         |
| 11/06/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5188.5900  | 4958.6900                     | 5.1886    | 4.9587                          | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1942.8400  | 2071.1200                     | 1.9428    | 2.0711                          | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 6542.7300  | 6287.9200                     | 6.5427    | 6.2879                          | 0             |
| 11/06/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 1496.6900  | 1600.0600                     | 1.4967    | 1.6001                          | 4,490         |
| 11/06/2026 | 2037 On 06-May-27      |        |              | Bond Future | 9.0340     | 9.0927                        | 98.9174   | 98.5521                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 2118.6100  | 1986.8200                     | 2.1186    | 1.9868                          | 0             |
| 11/06/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 5006.7500  | 5240.2500                     | 5.0068    | 5.2403                          | 0             |
| 11/06/2026 | 2037 On 05-August-27   |        |              | Bond Future | 9.0962     | 9.1574                        | 96.5172   | 96.1444                         | 0             |
| 11/06/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 3613.1700  | 3431.3800                     | 3.6132    | 3.4314                          | 0             |
| 11/06/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 3895.7600  | 4086.7700                     | 3.8958    | 4.0868                          | 0             |
| 11/06/2026 | 2038 On 06-August-26   |        |              | Bond Future | 161.8203   | 162.1079                      | 161.8203  | 162.1079                        | 4,204         |
| 11/06/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 17100.2800 | 17387.9400                    | 17.1003   | 17.3879                         | 0             |
| 11/06/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2038 On 05-November-26 |        |              | Bond Future | 164.8705   | 165.1645                      | 164.8705  | 165.1645                        | 1,467         |
| 11/06/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 18560.4600 | 18854.4900                    | 18.5605   | 18.8545                         | 0             |
| 11/06/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2038 On 04-February-27 |        |              | Bond Future | 165.8512   | 166.1523                      | 165.8512  | 166.1523                        | 0             |
| 11/06/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 12021.1600 | 12322.3300                    | 12.0212   | 12.3223                         | 0             |
| 11/06/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2038 On 06-May-27      |        |              | Bond Future | 169.1049   | 169.4117                      | 169.1049  | 169.4117                        | 0             |
| 11/06/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 3004.8600  | 3311.7400                     | 3.0049    | 3.3117                          | 0             |
| 11/06/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2038 On 05-August-27   |        |              | Bond Future | 170.0029   | 170.3157                      | 170.0029  | 170.3157                        | 0             |
| 11/06/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 872.8700   | 1185.6800                     | 0.8729    | 1.1857                          | 0             |
| 11/06/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.1773     | 9.2298                        | 98.9324   | 98.5362                         | 80,889        |
| 11/06/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19499.8100 | 19104.0100                    | 19.4998   | 19.1040                         | 0             |
| 11/06/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 1.2300     | 1.6900                        | 0.0012    | 0.0017                          | 0             |
| 11/06/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.2246     | 9.2787                        | 100.7738  | 100.3708                        | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 6344.5300  | 6059.9600                     | 6.3445    | 6.0600                          | 2,300         |
| 11/06/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1411.5300  | 1529.9900                     | 1.4115    | 1.5300                          | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 10626.5900 | 10283.1500                    | 10.6266   | 10.2832                         | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 626.2200   | 685.8100                      | 0.6262    | 0.6858                          | 2,300         |
| 11/06/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 12867.6800 | 12506.4800                    | 12.8677   | 12.5065                         | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 419.4400   | 461.2700                      | 0.4194    | 0.4613                          | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 14062.7200 | 13694.1500                    | 14.0627   | 13.6942                         | 0             |
| 11/06/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 336.9500   | 371.4100                      | 0.3370    | 0.3714                          | 2,300         |
| 11/06/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.2669     | 9.3229                        | 98.2277   | 97.8172                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 2030.2000  | 1893.8600                     | 2.0302    | 1.8939                          | 2,300         |
| 11/06/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 5705.7400  | 5979.8100                     | 5.7057    | 5.9798                          | 0             |
| 11/06/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 5472.6900  | 5222.2600                     | 5.4727    | 5.2223                          | 0             |
| 11/06/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 2569.8900  | 2729.8700                     | 2.5699    | 2.7299                          | 2,300         |
| 11/06/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 6772.1700  | 6495.4200                     | 6.7722    | 6.4954                          | 0             |
| 11/06/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 2060.9200  | 2194.5800                     | 2.0609    | 2.1946                          | 0             |
| 11/06/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 8028.8000  | 7731.4300                     | 8.0288    | 7.7314                          | 0             |
| 11/06/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1691.2300  | 1804.2700                     | 1.6912    | 1.8043                          | 2,300         |
| 11/06/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.3162     | 9.3741                        | 100.1322  | 99.7136                         | 0             |
| 11/06/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2608.9500  | 2453.5100                     | 2.6090    | 2.4535                          | 0             |
| 11/06/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 5842.7600  | 6105.8600                     | 5.8428    | 6.1059                          | 0             |
| 11/06/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.3800     | 9.4401                        | 97.5041   | 97.0771                         | 0             |
| 11/06/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 4316.4800  | 4107.0800                     | 4.3165    | 4.1071                          | 0             |
| 11/06/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 4673.1500  | 4890.7700                     | 4.6732    | 4.8908                          | 0             |
| 11/06/2026 | 2043 On 06-August-26   |        |              | Bond Future | 125.1234   | 125.0967                      | 125.1234  | 125.0967                        | 3,416         |
| 11/06/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 14247.0408 | 14220.7668                    | 14.2470   | 14.2208                         | 0             |
| 11/06/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 3.6208     | 4.0368                        | 0.0036    | 0.0040                          | 0             |
| 11/06/2026 | 2043 On 05-November-26 |        |              | Bond Future | 127.4821   | 127.4555                      | 127.4821  | 127.4555                        | 0             |
| 11/06/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 14726.3074 | 14702.1162                    | 14.7263   | 14.7021                         | 0             |
| 11/06/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 84.1874    | 86.6162                       | 0.0842    | 0.0866                          | 0             |
| 11/06/2026 | 2043 On 04-February-27 |        |              | Bond Future | 127.0517   | 127.0259                      | 127.0517  | 127.0259                        | 0             |
| 11/06/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 10229.6297 | 10212.6493                    | 10.2296   | 10.2126                         | 0             |
| 11/06/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 807.9697   | 816.7893                      | 0.8080    | 0.8168                          | 0             |
| 11/06/2026 | 2043 On 06-May-27      |        |              | Bond Future | 129.5439   | 129.5174                      | 129.5439  | 129.5174                        | 0             |
| 11/06/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 5459.7637  | 5450.5743                     | 5.4598    | 5.4506                          | 0             |
| 11/06/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 3395.8737  | 3413.2043                     | 3.3959    | 3.4132                          | 0             |
| 11/06/2026 | 2043 On 05-August-27   |        |              | Bond Future | 128.9966   | 128.9702                      | 128.9966  | 128.9702                        | 0             |
| 11/06/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 4507.3931  | 4499.8850                     | 4.5074    | 4.4999                          | 0             |
| 11/06/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 5070.7931  | 5089.6950                     | 5.0708    | 5.0897                          | 0             |
| 11/06/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.2901     | 9.3526                        | 95.6560   | 95.1415                         | 52,527        |
| 11/06/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 1102.9200  | 957.4900                      | 1.1029    | 0.9575                          | 0             |
| 11/06/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 3545.5500  | 3914.5800                     | 3.5456    | 3.9146                          | 7,000         |
| 11/06/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 1986.5200  | 1764.7900                     | 1.9865    | 1.7648                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 2318.4500  | 2611.1800                     | 2.3185    | 2.6112                          | 7,000         |
| 11/06/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 4605.1000  | 4245.1000                     | 4.6051    | 4.2451                          | 0             |
| 11/06/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 916.3300   | 1070.7900                     | 0.9163    | 1.0708                          | 14,500        |
| 11/06/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 21327.9800 | 20814.1800                    | 21.3280   | 20.8142                         | 0             |
| 11/06/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 1.6000     | 2.2600                        | 0.0016    | 0.0023                          | 0             |
| 11/06/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.3350     | 9.3993                        | 97.4363   | 96.9129                         | 91,745        |
| 11/06/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 14878.2600 | 14402.8600                    | 14.8783   | 14.4029                         | 0             |
| 11/06/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 415.0000   | 462.9500                      | 0.4150    | 0.4630                          | 0             |
| 11/06/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.3754     | 9.4417                        | 94.9504   | 94.4173                         | 0             |
| 11/06/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 8234.0800  | 7857.5100                     | 8.2341    | 7.8575                          | 0             |
| 11/06/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 2052.5300  | 2209.1300                     | 2.0525    | 2.2091                          | 0             |
| 11/06/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.4218     | 9.4901                        | 96.7914   | 96.2478                         | 0             |
| 11/06/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 3241.4600  | 3022.2800                     | 3.2415    | 3.0223                          | 0             |
| 11/06/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 6031.9300  | 6356.3600                     | 6.0319    | 6.3564                          | 0             |
| 11/06/2026 | 2044 On 05-August-27   |        |              | Bond Future | 9.4806     | 9.5512                        | 94.2258   | 93.6714                         | 0             |
| 11/06/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 4867.5600  | 4592.0200                     | 4.8676    | 4.5920                          | 0             |
| 11/06/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 5188.3000  | 5467.1600                     | 5.1883    | 5.4672                          | 0             |
| 11/06/2026 | 2046 On 06-August-26   |        |              | Bond Future | 145.5176   | 145.7009                      | 145.5176  | 145.7009                        | 18,596        |
| 11/06/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 23137.5600 | 23320.9000                    | 23.1376   | 23.3209                         | 0             |
| 11/06/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2046 On 05-November-26 |        |              | Bond Future | 145.9051   | 146.0929                      | 145.9051  | 146.0929                        | 0             |
| 11/06/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 20425.0600 | 20612.9400                    | 20.4251   | 20.6129                         | 0             |
| 11/06/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2046 On 04-February-27 |        |              | Bond Future | 148.7805   | 148.9724                      | 148.7805  | 148.9724                        | 0             |
| 11/06/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 17690.5300 | 17882.4300                    | 17.6905   | 17.8824                         | 0             |
| 11/06/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2046 On 06-May-27      |        |              | Bond Future | 149.2882   | 149.4846                      | 149.2882  | 149.4846                        | 0             |
| 11/06/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 298.1600   | 494.5600                      | 0.2982    | 0.4946                          | 0             |
| 11/06/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2046 On 05-August-27   |        |              | Bond Future | 152.1303   | 152.3296                      | 152.1303  | 152.3296                        | 0             |
| 11/06/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future | 2960.2900  | 3159.6000                     | 2.9603    | 3.1596                          | 0             |
| 11/06/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2050 On 06-August-26   |        |              | Bond Future | 147.4525   | 147.4210                      | 147.4525  | 147.4210                        | 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 |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 24182.4800 | 24151.0200                    | 24.1825   | 24.1510                         | 0             |
| 11/06/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 150.2318   | 150.2004                      | 150.2318  | 150.2004                        | 0             |
| 11/06/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 26391.8200 | 26360.4000                    | 26.3918   | 26.3604                         | 0             |
| 11/06/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 150.6677   | 150.6368                      | 150.6677  | 150.6368                        | 0             |
| 11/06/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 18277.6900 | 18246.7500                    | 18.2777   | 18.2468                         | 0             |
| 11/06/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 153.6234   | 153.5919                      | 153.6234  | 153.5919                        | 0             |
| 11/06/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 3163.4200  | 3131.9200                     | 3.1634    | 3.1319                          | 0             |
| 11/06/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 153.9632   | 153.9312                      | 153.9632  | 153.9312                        | 0             |
| 11/06/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 993.1700   | 961.2400                      | 0.9932    | 0.9612                          | 0             |
| 11/06/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1288.0410  | 1285.4420                     | 1288.0410 | 1,285.4420                      | 0             |
| 11/06/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1312.2670  | 1309.6230                     | 1312.2670 | 1,309.6230                      | 0             |
| 11/06/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1337.8190  | 1335.1260                     | 1337.8190 | 1,335.1260                      | 0             |
| 11/06/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1363.7650  | 1361.0190                     | 1363.7650 | 1,361.0190                      | 0             |
| 11/06/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1389.1760  | 1386.3760                     | 1389.1760 | 1,386.3760                      | 0             |
| 11/06/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1670.4690  | 1665.1150                     | 1670.4690 | 1,665.1150                      | 0             |
| 11/06/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1701.8880  | 1696.4390                     | 1701.8880 | 1,696.4390                      | 0             |
| 11/06/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1735.0260  | 1729.4740                     | 1735.0260 | 1,729.4740                      | 0             |
| 11/06/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1768.6750  | 1763.0150                     | 1768.6750 | 1,763.0150                      | 0             |
| 11/06/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1801.6320  | 1795.8610                     | 1801.6320 | 1,795.8610                      | 0             |
| 11/06/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1411.3900  | 1406.7480                     | 1411.3900 | 1,406.7480                      | 73            |
| 11/06/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1437.9360  | 1433.2110                     | 1437.9360 | 1,433.2110                      | 0             |
| 11/06/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1465.9350  | 1461.1210                     | 1465.9350 | 1,461.1210                      | 0             |
| 11/06/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1494.3660  | 1489.4570                     | 1494.3660 | 1,489.4570                      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | ALBI On 05-August-27    |        |              | Index Future       | 1522.2110 | 1517.2070                     | 1522.2110 | 1,517.2070                      | 0             |
| 11/06/2026 | C002 On 31-March-32     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 11/06/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 11/06/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 11/06/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.0792     | 9.1375                        | 94.9170   | 94.6331                         | 0             |
| 11/06/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 13048.3300 | 12764.4400                    | 13.0483   | 12.7644                         | 0             |
| 11/06/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.1440     | 9.2049                        | 92.9123   | 92.6236                         | 0             |
| 11/06/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 7583.9400  | 7295.2300                     | 7.5839    | 7.2952                          | 0             |
| 11/06/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.2048     | 9.2687                        | 94.7437   | 94.4497                         | 0             |
| 11/06/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2247.1300  | 1953.1300                     | 2.2471    | 1.9531                          | 0             |
| 11/06/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.2674     | 9.3346                        | 92.8060   | 92.5061                         | 0             |
| 11/06/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 2119.3200  | 2419.2300                     | 2.1193    | 2.4192                          | 0             |
| 11/06/2026 | ES33 On 05-August-27    |        |              | Bond Future        | 9.3507     | 9.4217                        | 94.5704   | 94.2642                         | 0             |
| 11/06/2026 | ES33 On 05-August-27    | 9.27   | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES33 On 05-August-27    | 9.27   | Put          | Bond Future        | 350.0300   | 656.2100                      | 0.3500    | 0.6562                          | 0             |
| 11/06/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.6141     | 9.6615                        | 93.5714   | 93.2177                         | 0             |
| 11/06/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 19097.1000 | 18743.3400                    | 19.0971   | 18.7433                         | 0             |
| 11/06/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.6709     | 9.7197                        | 91.0708   | 90.7110                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 13106.0000   | 12746.2200                    | 13.1060   | 12.7462                         | 0             |
| 11/06/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.7228       | 9.7732                        | 92.8663   | 92.4998                         | 0             |
| 11/06/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 4006.4000    | 3639.8400                     | 4.0064    | 3.6398                          | 0             |
| 11/06/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES42 On 06-May-27      |          |              | Bond Future | 9.7787       | 9.8307                        | 90.4233   | 90.0494                         | 0             |
| 11/06/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 3319.1000    | 3692.9300                     | 3.3191    | 3.6929                          | 0             |
| 11/06/2026 | ES42 On 05-August-27   |          |              | Bond Future | 9.8458       | 9.8997                        | 92.1407   | 91.7591                         | 0             |
| 11/06/2026 | ES42 On 05-August-27   | 9.84     | Call         | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | ES42 On 05-August-27   | 9.84     | Put          | Bond Future | 41.3500      | 422.8900                      | 0.0414    | 0.4229                          | 0             |
| 11/06/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1384.5510    | 1379.8440                     | 1384.5510 | 1,379.8440                      | 732           |
| 11/06/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1955510.0000 | 1908440.0000                  | 195.5510  | 190.8440                        | 0             |
| 11/06/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1410.5920    | 1405.8010                     | 1410.5920 | 1,405.8010                      | 2             |
| 11/06/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1335920.0000 | 1288010.0000                  | 133.5920  | 128.8010                        | 0             |
| 11/06/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1438.0580    | 1433.1770                     | 1438.0580 | 1,433.1770                      | 0             |
| 11/06/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 690580.0000  | 641770.0000                   | 69.0580   | 64.1770                         | 0             |
| 11/06/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1465.9480    | 1460.9720                     | 1465.9480 | 1,460.9720                      | 0             |
| 11/06/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 389480.0000  | 339720.0000                   | 38.9480   | 33.9720                         | 0             |
| 11/06/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | GOVI On 05-August-27   |          |              | GOVI        | 1493.2640    | 1488.1910                     | 1493.2640 | 1,488.1910                      | 0             |
| 11/06/2026 | GOVI On 05-August-27   | 1,465.00 | Call         | GOVI        | 282640.0000  | 231910.0000                   | 28.2640   | 23.1910                         | 0             |
| 11/06/2026 | GOVI On 05-August-27   | 1,465.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 11/06/2026 | I258 On 06-August-26   |          |              | Bond Future | 134.9587     | 134.9307                      | 134.9587  | 134.9307                        | 0             |
| 11/06/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 22013.0704   | 21985.5828                    | 22.0131   | 21.9856                         | 0             |
| 11/06/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 4.3604       | 4.8528                        | 0.0044    | 0.0049                          | 0             |
| 11/06/2026 | I258 On 05-November-26 |          |              | Bond Future | 137.5026     | 137.4750                      | 137.5026  | 137.4750                        | 0             |
| 11/06/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 22680.0748   | 22655.7639                    | 22.6801   | 22.6558                         | 0             |
| 11/06/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 127.4348     | 130.7439                      | 0.1274    | 0.1307                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | I258 On 04-February-27  |        |              | Bond Future            | 137.2697   | 137.2429                      | 137.2697  | 137.2429                        | 0             |
| 11/06/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 19114.7883 | 19096.2424                    | 19.1148   | 19.0962                         | 0             |
| 11/06/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 745.1283   | 753.3524                      | 0.7451    | 0.7534                          | 0             |
| 11/06/2026 | I258 On 06-May-27       |        |              | Bond Future            | 139.9624   | 139.9348                      | 139.9624  | 139.9348                        | 0             |
| 11/06/2026 | I258 On 06-May-27       | 134.78 | Call         | Bond Future            | 9862.2816  | 9854.7283                     | 9.8623    | 9.8547                          | 0             |
| 11/06/2026 | I258 On 06-May-27       | 134.78 | Put          | Bond Future            | 4679.9116  | 4699.9483                     | 4.6799    | 4.6999                          | 0             |
| 11/06/2026 | I258 On 05-August-27    |        |              | Bond Future            | 139.6136   | 139.5862                      | 139.6136  | 139.5862                        | 0             |
| 11/06/2026 | I258 On 05-August-27    | 138.93 | Call         | Bond Future            | 8141.8775  | 8136.3346                     | 8.1419    | 8.1363                          | 0             |
| 11/06/2026 | I258 On 05-August-27    | 138.93 | Put          | Bond Future            | 7458.3175  | 7480.0946                     | 7.4583    | 7.4801                          | 0             |
| 11/06/2026 | IGOV On 06-August-26    |        |              | Index Future           | 454.5110   | 454.6590                      | 454.5110  | 454.6590                        | 250           |
| 11/06/2026 | IGOV On 05-November-26  |        |              | Index Future           | 463.1710   | 463.3230                      | 463.1710  | 463.3230                        | 8             |
| 11/06/2026 | IGOV On 04-February-27  |        |              | Index Future           | 472.2980   | 472.4540                      | 472.2980  | 472.4540                        | 0             |
| 11/06/2026 | IGOV On 06-May-27       |        |              | Index Future           | 481.5640   | 481.7230                      | 481.5640  | 481.7230                        | 0             |
| 11/06/2026 | IGOV On 05-August-27    |        |              | Index Future           | 490.6420   | 490.8020                      | 490.6420  | 490.8020                        | 0             |
| 11/06/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 11/06/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 11/06/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 11/06/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 11/06/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 11/06/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 11/06/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 11/06/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 11/06/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 11/06/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 11/06/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 11/06/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 11/06/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.3972     | 8.4552                        | 111.6684  | 111.3638                        | 9,292         |
| 11/06/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 9239.7000  | 8942.0700                     | 9.2397    | 8.9421                          | 0             |
| 11/06/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 25.5300    | 32.5800                       | 0.0255    | 0.0326                          | 0             |
| 11/06/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.4374     | 8.4983                        | 108.7042  | 108.3945                        | 0             |
| 11/06/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 5097.0400  | 4859.0300                     | 5.0970    | 4.8590                          | 0             |
| 11/06/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 669.7400   | 741.3800                      | 0.6697    | 0.7414                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.4682    | 8.5323                        | 110.8216  | 110.5064                        | 0             |
| 11/06/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 2826.4000 | 2654.7900                     | 2.8264    | 2.6548                          | 0             |
| 11/06/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 1935.7200 | 2079.3200                     | 1.9357    | 2.0793                          | 0             |
| 11/06/2026 | R033 On 06-May-27      |        |              | Bond Future | 8.5027    | 8.5705                        | 107.9268  | 107.6053                        | 0             |
| 11/06/2026 | R033 On 06-May-27      | 7.93   | Call         | Bond Future | 1290.7400 | 1189.4800                     | 1.2907    | 1.1895                          | 0             |
| 11/06/2026 | R033 On 06-May-27      | 7.93   | Put          | Bond Future | 4057.4100 | 4277.5900                     | 4.0574    | 4.2776                          | 0             |
| 11/06/2026 | R033 On 05-August-27   |        |              | Bond Future | 8.5585    | 8.6304                        | 109.9540  | 109.6258                        | 0             |
| 11/06/2026 | R033 On 05-August-27   | 8.54   | Call         | Bond Future | 2635.8900 | 2475.8300                     | 2.6359    | 2.4758                          | 0             |
| 11/06/2026 | R033 On 05-August-27   | 8.54   | Put          | Bond Future | 2720.5600 | 2888.6800                     | 2.7206    | 2.8887                          | 0             |
| 11/06/2026 | R035 On 06-August-26   |        |              | Bond Future | 8.6006    | 8.6531                        | 105.6084  | 105.2924                        | 88,902        |
| 11/06/2026 | R035 On 06-August-26   | 7.70   | Call         | Bond Future | 101.9600  | 86.4800                       | 0.1020    | 0.0865                          | 4,876         |
| 11/06/2026 | R035 On 06-August-26   | 7.70   | Put          | Bond Future | 5727.5100 | 6028.0300                     | 5.7275    | 6.0280                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 7.90   | Call         | Bond Future | 200.4800  | 171.6100                      | 0.2005    | 0.1716                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 7.90   | Put          | Bond Future | 4542.7000 | 4829.8300                     | 4.5427    | 4.8298                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 7.95   | Call         | Bond Future | 235.2300  | 201.8600                      | 0.2352    | 0.2019                          | 4,876         |
| 11/06/2026 | R035 On 06-August-26   | 7.95   | Put          | Bond Future | 4259.7100 | 4542.3400                     | 4.2597    | 4.5423                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 681.2900  | 600.3300                      | 0.6813    | 0.6003                          | 1,000         |
| 11/06/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 2577.3700 | 2812.4100                     | 2.5774    | 2.8124                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 8.34   | Call         | Bond Future | 784.6900  | 694.5700                      | 0.7847    | 0.6946                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 8.34   | Put          | Bond Future | 2372.4600 | 2598.3400                     | 2.3725    | 2.5983                          | 4,876         |
| 11/06/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 1862.4700 | 1699.0100                     | 1.8625    | 1.6990                          | 350           |
| 11/06/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 1205.1800 | 1357.7200                     | 1.2052    | 1.3577                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 2164.1300 | 1985.4300                     | 2.1641    | 1.9854                          | 1,000         |
| 11/06/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 1029.7500 | 1167.0500                     | 1.0298    | 1.1671                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 3645.9600 | 3412.9200                     | 3.6460    | 3.4129                          | 200           |
| 11/06/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 516.3000  | 599.2600                      | 0.5163    | 0.5993                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 4028.9600 | 3785.8900                     | 4.0290    | 3.7859                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 437.3200  | 510.2500                      | 0.4373    | 0.5103                          | 350           |
| 11/06/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 4077.4400 | 3833.1900                     | 4.0774    | 3.8332                          | 250           |
| 11/06/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 428.2600  | 500.0100                      | 0.4283    | 0.5000                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 4920.7500 | 4658.7600                     | 4.9208    | 4.6588                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 299.9200  | 353.9300                      | 0.2999    | 0.3539                          | 1,000         |
| 11/06/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 6151.8200 | 5871.3800                     | 6.1518    | 5.8714                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 180.5300  | 216.0900                      | 0.1805    | 0.2161                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 6568.3400  | 6283.1900                     | 6.5683    | 6.2832                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 152.3600   | 183.2100                      | 0.1524    | 0.1832                          | 350           |
| 11/06/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 6620.5400  | 6334.8400                     | 6.6205    | 6.3348                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 149.1600   | 179.4600                      | 0.1492    | 0.1795                          | 250           |
| 11/06/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 8769.8300  | 8468.2600                     | 8.7698    | 8.4683                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 63.0300    | 77.4600                       | 0.0630    | 0.0775                          | 200           |
| 11/06/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 9240.5700  | 8936.8300                     | 9.2406    | 8.9368                          | 0             |
| 11/06/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 52.3000    | 64.5600                       | 0.0523    | 0.0646                          | 250           |
| 11/06/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 13532.1300 | 13217.6000                    | 13.5321   | 13.2176                         | 0             |
| 11/06/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 4.5000     | 5.9700                        | 0.0045    | 0.0060                          | 0             |
| 11/06/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.6433     | 8.6979                        | 103.0713  | 102.7501                        | 27,668        |
| 11/06/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 732.0700   | 664.1300                      | 0.7321    | 0.6641                          | 600           |
| 11/06/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 4801.9200  | 5055.1400                     | 4.8019    | 5.0551                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1750.9500  | 1621.4000                     | 1.7510    | 1.6214                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 2778.9200  | 2970.5300                     | 2.7789    | 2.9705                          | 600           |
| 11/06/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 2806.9100  | 2633.9000                     | 2.8069    | 2.6339                          | 200           |
| 11/06/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1888.9500  | 2037.1000                     | 1.8890    | 2.0371                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 3447.3900  | 3254.0700                     | 3.4474    | 3.2541                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 1545.5900  | 1673.4300                     | 1.5456    | 1.6734                          | 600           |
| 11/06/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 4829.0700  | 4602.3900                     | 4.8291    | 4.6024                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1052.7900  | 1147.2700                     | 1.0528    | 1.1473                          | 200           |
| 11/06/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 7122.8400  | 6860.0800                     | 7.1228    | 6.8601                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 592.8200   | 651.2200                      | 0.5928    | 0.6512                          | 200           |
| 11/06/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 8221.0200  | 7946.5300                     | 8.2210    | 7.9465                          | 0             |
| 11/06/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 458.2100   | 504.8800                      | 0.4582    | 0.5049                          | 0             |
| 11/06/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.6795     | 8.7365                        | 105.0787  | 104.7517                        | 0             |
| 11/06/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 738.7400   | 677.9200                      | 0.7387    | 0.6779                          | 3,000         |
| 11/06/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 6578.8800  | 6845.1100                     | 6.5789    | 6.8451                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 1468.1900  | 1362.6500                     | 1.4682    | 1.3627                          | 3,000         |
| 11/06/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 4274.7400  | 4496.2500                     | 4.2747    | 4.4963                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 2006.5300  | 1875.5300                     | 2.0065    | 1.8755                          | 1,050         |
| 11/06/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 3454.6200  | 3650.6700                     | 3.4546    | 3.6507                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 3302.8100  | 3125.6700                     | 3.3028    | 3.1257                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 2328.5200  | 2478.4300                     | 2.3285    | 2.4784                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 3588.1800  | 3402.9200                     | 3.5882    | 3.4029                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 2160.8500  | 2302.6400                     | 2.1609    | 2.3026                          | 1,050         |
| 11/06/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 3920.8900  | 3726.8400                     | 3.9209    | 3.7268                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1987.0500  | 2120.0500                     | 1.9871    | 2.1201                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 5575.6800  | 5347.2200                     | 5.5757    | 5.3472                          | 0             |
| 11/06/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 1375.9500  | 1474.5400                     | 1.3760    | 1.4745                          | 1,050         |
| 11/06/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.7143     | 8.7738                        | 102.6106  | 102.2771                        | 0             |
| 11/06/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1788.4800  | 1671.3500                     | 1.7885    | 1.6714                          | 0             |
| 11/06/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 4437.7200  | 4654.0500                     | 4.4377    | 4.6541                          | 0             |
| 11/06/2026 | R035 On 05-August-27   |        |              | Bond Future | 8.7660     | 8.8284                        | 104.5391  | 104.1987                        | 0             |
| 11/06/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 3129.8900  | 2965.2900                     | 3.1299    | 2.9653                          | 0             |
| 11/06/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 3381.4700  | 3557.2300                     | 3.3815    | 3.5572                          | 0             |
| 11/06/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.9960     | 9.0434                        | 117.3412  | 116.9734                        | 2,334         |
| 11/06/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 18986.3200 | 18619.1900                    | 18.9863   | 18.6192                         | 0             |
| 11/06/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 2.0300     | 2.7200                        | 0.0020    | 0.0027                          | 0             |
| 11/06/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.0459     | 9.0950                        | 114.0413  | 113.6674                        | 2,735         |
| 11/06/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12316.8900 | 11987.0700                    | 12.3169   | 11.9871                         | 0             |
| 11/06/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 481.4800   | 525.6100                      | 0.4815    | 0.5256                          | 0             |
| 11/06/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.0897     | 9.1406                        | 116.2628  | 115.8820                        | 0             |
| 11/06/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 6059.1600  | 5816.6200                     | 6.0592    | 5.8166                          | 0             |
| 11/06/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 2321.7200  | 2459.9500                     | 2.3217    | 2.4600                          | 0             |
| 11/06/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.1365     | 9.1894                        | 113.0321  | 112.6438                        | 0             |
| 11/06/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2595.4300  | 2452.0800                     | 2.5954    | 2.4521                          | 0             |
| 11/06/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 5793.8400  | 6038.7500                     | 5.7938    | 6.0388                          | 0             |
| 11/06/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.1979     | 9.2531                        | 115.1549  | 114.7587                        | 0             |
| 11/06/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 4289.9500  | 4097.1500                     | 4.2900    | 4.0972                          | 0             |
| 11/06/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 4636.0400  | 4839.4400                     | 4.6360    | 4.8394                          | 0             |
| 11/06/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.1533     | 9.2052                        | 128.7444  | 128.1254                        | 62,667        |
| 11/06/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 144.2100   | 123.5100                      | 0.1442    | 0.1235                          | 530           |
| 11/06/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 13900.9300 | 14499.3000                    | 13.9009   | 14.4993                         | 0             |
| 11/06/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 731.9400   | 639.3600                      | 0.7319    | 0.6394                          | 0             |
| 11/06/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 7659.2400  | 8185.7300                     | 7.6592    | 8.1857                          | 0             |
| 11/06/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 2760.4800  | 2500.9100                     | 2.7605    | 2.5009                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 3400.5900  | 3760.0900                     | 3.4006    | 3.7601                          | 530           |
| 11/06/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 6491.2200  | 6062.6700                     | 6.4912    | 6.0627                          | 0             |
| 11/06/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 1333.8500  | 1524.3700                     | 1.3339    | 1.5244                          | 530           |
| 11/06/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 29635.5700 | 29017.3800                    | 29.6356   | 29.0174                         | 0             |
| 11/06/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 2.4100     | 3.2900                        | 0.0024    | 0.0033                          | 0             |
| 11/06/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.1925     | 9.2459                        | 125.2785  | 124.6488                        | 4,041         |
| 11/06/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 21056.2900 | 20482.4700                    | 21.0563   | 20.4825                         | 0             |
| 11/06/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 553.5600   | 609.3600                      | 0.5536    | 0.6094                          | 0             |
| 11/06/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.2270     | 9.2818                        | 127.7189  | 127.0773                        | 0             |
| 11/06/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 11466.8300 | 11018.7200                    | 11.4668   | 11.0187                         | 0             |
| 11/06/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 3021.1500  | 3214.6200                     | 3.0212    | 3.2146                          | 0             |
| 11/06/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.2631     | 9.3195                        | 124.3320  | 123.6780                        | 0             |
| 11/06/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 4621.5100  | 4358.1200                     | 4.6215    | 4.3581                          | 0             |
| 11/06/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 8727.9100  | 9118.5300                     | 8.7279    | 9.1185                          | 0             |
| 11/06/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.3086     | 9.3668                        | 126.6673  | 126.0002                        | 0             |
| 11/06/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 7059.5200  | 6725.2500                     | 7.0595    | 6.7253                          | 0             |
| 11/06/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 7390.1200  | 7722.9800                     | 7.3901    | 7.7230                          | 0             |
| 11/06/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 11/06/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 42.1200    | 42.5000                       | 0.0421    | 0.0425                          | 0             |
| 11/06/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 42.1200    | 42.5000                       | 0.0421    | 0.0425                          | 0             |
| 11/06/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 11/06/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 33.8000    | 33.9100                       | 0.0338    | 0.0339                          | 0             |
| 11/06/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 33.8000    | 33.9100                       | 0.0338    | 0.0339                          | 0             |
| 11/06/2026 | R202 On 06-August-26   |        |              | Bond Future | 302.1068   | 302.2415                      | 302.1068  | 302.2415                        | 1,025         |
| 11/06/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 23246.7600 | 23381.5100                    | 23.2468   | 23.3815                         | 0             |
| 11/06/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R202 On 05-November-26 |        |              | Bond Future | 307.8004   | 307.9397                      | 307.8004  | 307.9397                        | 0             |
| 11/06/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 27340.4300 | 27479.6600                    | 27.3404   | 27.4797                         | 0             |
| 11/06/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R202 On 04-February-27 |        |              | Bond Future | 308.2868   | 308.4308                      | 308.2868  | 308.4308                        | 0             |
| 11/06/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 13556.8200 | 13700.7800                    | 13.5568   | 13.7008                         | 0             |
| 11/06/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R202 On 06-May-27      |        |              | Bond Future | 314.3349   | 314.4813                      | 314.3349  | 314.4813                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 7344.8500  | 7491.3300                     | 7.3449    | 7.4913                          | 0             |
| 11/06/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R202 On 05-August-27   |        |              | Bond Future | 314.6069   | 314.7567                      | 314.6069  | 314.7567                        | 0             |
| 11/06/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 1636.8900  | 1786.7100                     | 1.6369    | 1.7867                          | 0             |
| 11/06/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.7659     | 8.8233                        | 86.1328   | 85.8042                         | 37,755        |
| 11/06/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 13469.8300 | 13142.5100                    | 13.4698   | 13.1425                         | 0             |
| 11/06/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 3.5500     | 4.7800                        | 0.0036    | 0.0048                          | 0             |
| 11/06/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.8074     | 8.8669                        | 84.5841   | 84.2500                         | 7,212         |
| 11/06/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 8416.5700  | 8127.2700                     | 8.4166    | 8.1273                          | 0             |
| 11/06/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 419.5300   | 464.3500                      | 0.4195    | 0.4644                          | 0             |
| 11/06/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.8426     | 8.9043                        | 86.2316   | 85.8913                         | 0             |
| 11/06/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 949.3400   | 869.9700                      | 0.9493    | 0.8700                          | 3,237         |
| 11/06/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 5601.5000  | 5862.4100                     | 5.6015    | 5.8624                          | 0             |
| 11/06/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 3071.6300  | 2892.4000                     | 3.0716    | 2.8924                          | 0             |
| 11/06/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 2425.2800  | 2586.3300                     | 2.4253    | 2.5863                          | 3,237         |
| 11/06/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4196.9800  | 3985.9100                     | 4.1970    | 3.9859                          | 0             |
| 11/06/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1820.4200  | 1949.6300                     | 1.8204    | 1.9496                          | 0             |
| 11/06/2026 | R209 On 06-May-27      |        |              | Bond Future | 8.8804     | 8.9445                        | 84.7514   | 84.4044                         | 0             |
| 11/06/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1483.2100  | 1375.5200                     | 1.4832    | 1.3755                          | 4,620         |
| 11/06/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 4995.9000  | 5235.2000                     | 4.9959    | 5.2352                          | 0             |
| 11/06/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1793.4600  | 1669.9800                     | 1.7935    | 1.6700                          | 0             |
| 11/06/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 4397.4700  | 4620.9800                     | 4.3975    | 4.6210                          | 0             |
| 11/06/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 4465.9100  | 4253.2400                     | 4.4659    | 4.2532                          | 0             |
| 11/06/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 2121.3000  | 2255.6200                     | 2.1213    | 2.2556                          | 4,620         |
| 11/06/2026 | R209 On 05-August-27   |        |              | Bond Future | 8.9327     | 8.9994                        | 86.3443   | 85.9902                         | 0             |
| 11/06/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 3079.3700  | 2908.4200                     | 3.0794    | 2.9084                          | 0             |
| 11/06/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 3413.7100  | 3596.8200                     | 3.4137    | 3.5968                          | 0             |
| 11/06/2026 | R210 On 06-August-26   |        |              | Bond Future | 268.2840   | 268.0556                      | 268.2840  | 268.0556                        | 448           |
| 11/06/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 8444.0000  | 8215.6300                     | 8.4440    | 8.2156                          | 0             |
| 11/06/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R210 On 05-November-26 |        |              | Bond Future | 269.7703   | 269.5396                      | 269.7703  | 269.5396                        | 0             |
| 11/06/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 16440.2900 | 16209.5900                    | 16.4403   | 16.2096                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R210 On 04-February-27 |        |              | Bond Future | 275.0866  | 274.8523                      | 275.0866  | 274.8523                        | 0             |
| 11/06/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 9056.5700 | 8822.3000                     | 9.0566    | 8.8223                          | 0             |
| 11/06/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R210 On 06-May-27      |        |              | Bond Future | 276.8282  | 276.5902                      | 276.8282  | 276.5902                        | 0             |
| 11/06/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 5698.2100 | 5460.2100                     | 5.6982    | 5.4602                          | 0             |
| 11/06/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R210 On 05-August-27   |        |              | Bond Future | 282.0994  | 281.8552                      | 282.0994  | 281.8552                        | 0             |
| 11/06/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 6089.3800 | 5845.2100                     | 6.0894    | 5.8452                          | 0             |
| 11/06/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.1808    | 8.2288                        | 98.7188   | 98.5443                         | 56,091        |
| 11/06/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5339.0400 | 5172.5100                     | 5.3390    | 5.1725                          | 0             |
| 11/06/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 36.3800   | 44.3100                       | 0.0364    | 0.0443                          | 0             |
| 11/06/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.2209    | 8.2720                        | 97.0047   | 96.8276                         | 0             |
| 11/06/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2506.9300 | 2388.5300                     | 2.5069    | 2.3885                          | 0             |
| 11/06/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 691.6100  | 750.3100                      | 0.6916    | 0.7503                          | 0             |
| 11/06/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.2498    | 8.3045                        | 98.8939   | 98.7137                         | 0             |
| 11/06/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1308.3200 | 1228.7200                     | 1.3083    | 1.2287                          | 0             |
| 11/06/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 1671.3400 | 1771.8900                     | 1.6713    | 1.7719                          | 0             |
| 11/06/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.2767    | 8.3355                        | 97.2577   | 97.0740                         | 0             |
| 11/06/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 653.6400  | 605.0000                      | 0.6536    | 0.6050                          | 0             |
| 11/06/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 2928.1100 | 3063.2500                     | 2.9281    | 3.0633                          | 0             |
| 11/06/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 1363.7200 | 1282.8900                     | 1.3637    | 1.2829                          | 2,830         |
| 11/06/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 1823.9400 | 1926.8900                     | 1.8239    | 1.9269                          | 0             |
| 11/06/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 3743.8900 | 3610.6500                     | 3.7439    | 3.6107                          | 0             |
| 11/06/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 756.6700  | 807.2100                      | 0.7567    | 0.8072                          | 2,830         |
| 11/06/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.3320    | 8.3958                        | 99.0864   | 98.8986                         | 0             |
| 11/06/2026 | R213 On 05-August-27   | 7.95   | Call         | Bond Future | 1114.3300 | 1043.1500                     | 1.1143    | 1.0432                          | 1,200         |
| 11/06/2026 | R213 On 05-August-27   | 7.95   | Put          | Bond Future | 2248.8400 | 2365.4500                     | 2.2488    | 2.3655                          | 0             |
| 11/06/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1583.4200 | 1494.8700                     | 1.5834    | 1.4949                          | 0             |
| 11/06/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 1766.5500 | 1865.7900                     | 1.7666    | 1.8658                          | 0             |
| 11/06/2026 | R213 On 05-August-27   | 8.58   | Call         | Bond Future | 2140.1200 | 2035.8700                     | 2.1401    | 2.0359                          | 0             |
| 11/06/2026 | R213 On 05-August-27   | 8.58   | Put          | Bond Future | 1412.4400 | 1495.9800                     | 1.4124    | 1.4960                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.2069     | 9.2540                        | 81.4409   | 81.1264                         | 24,495        |
| 11/06/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 15817.9500 | 15504.3400                    | 15.8180   | 15.5043                         | 0             |
| 11/06/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 2.8300     | 3.7200                        | 0.0028    | 0.0037                          | 0             |
| 11/06/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.2537     | 9.3021                        | 79.6590   | 79.3391                         | 3,595         |
| 11/06/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 10735.9300 | 10453.6500                    | 10.7359   | 10.4537                         | 0             |
| 11/06/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 428.0200   | 465.6300                      | 0.4280    | 0.4656                          | 0             |
| 11/06/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.2964     | 9.3463                        | 81.2104   | 80.8847                         | 0             |
| 11/06/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 5756.0700  | 5541.1100                     | 5.7561    | 5.5411                          | 0             |
| 11/06/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1937.1500  | 2047.9300                     | 1.9372    | 2.0479                          | 0             |
| 11/06/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.3378     | 9.3893                        | 79.4852   | 79.1530                         | 0             |
| 11/06/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 2288.3200  | 2166.4200                     | 2.2883    | 2.1664                          | 0             |
| 11/06/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 5333.7400  | 5543.9900                     | 5.3337    | 5.5440                          | 0             |
| 11/06/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.3909     | 9.4440                        | 80.9793   | 80.6404                         | 0             |
| 11/06/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 3810.3400  | 3645.5700                     | 3.8103    | 3.6456                          | 0             |
| 11/06/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 4265.5300  | 4439.6700                     | 4.2655    | 4.4397                          | 0             |
| 11/06/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.2398     | 9.2918                        | 99.3702   | 98.9068                         | 255,021       |
| 11/06/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 1346.1300  | 1203.8300                     | 1.3461    | 1.2038                          | 0             |
| 11/06/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 3529.0400  | 3850.1500                     | 3.5290    | 3.8502                          | 1,762         |
| 11/06/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 6990.9000  | 6618.0600                     | 6.9909    | 6.6181                          | 0             |
| 11/06/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 560.1000   | 650.6700                      | 0.5601    | 0.6507                          | 1,762         |
| 11/06/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 22523.0800 | 22060.4100                    | 22.5231   | 22.0604                         | 0             |
| 11/06/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 2.1100     | 2.8500                        | 0.0021    | 0.0029                          | 0             |
| 11/06/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.2831     | 9.3366                        | 96.7804   | 96.3090                         | 37,528        |
| 11/06/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 16005.7600 | 15578.1000                    | 16.0058   | 15.5781                         | 0             |
| 11/06/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 450.1100   | 493.8600                      | 0.4501    | 0.4939                          | 0             |
| 11/06/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.3227     | 9.3777                        | 98.6654   | 98.1852                         | 0             |
| 11/06/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 8774.5900  | 8437.6600                     | 8.7746    | 8.4377                          | 0             |
| 11/06/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 2249.3900  | 2392.6900                     | 2.2494    | 2.3927                          | 0             |
| 11/06/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.3608     | 9.4173                        | 96.1363   | 95.6467                         | 260           |
| 11/06/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 3618.0700  | 3416.0600                     | 3.6181    | 3.4161                          | 0             |
| 11/06/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 6381.5000  | 6669.0700                     | 6.3815    | 6.6691                          | 0             |
| 11/06/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.4091     | 9.4674                        | 97.9430   | 97.4436                         | 0             |
| 11/06/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 5279.6900  | 5031.1300                     | 5.2797    | 5.0311                          | 0             |
| 11/06/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 5617.0400  | 5867.8700                     | 5.6170    | 5.8679                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.1163     | 9.1586                        | 109.2176  | 108.8928                        | 4,187         |
| 11/06/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 96098.1000 | 95773.3100                    | 96.0981   | 95.7733                         | 0             |
| 11/06/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.1672     | 9.2108                        | 106.2707  | 105.9406                        | 0             |
| 11/06/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 95300.6700 | 94970.5300                    | 95.3007   | 94.9705                         | 0             |
| 11/06/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.2124     | 9.2576                        | 108.3408  | 108.0047                        | 0             |
| 11/06/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 6934.2600  | 6707.6700                     | 6.9343    | 6.7077                          | 0             |
| 11/06/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 2046.0400  | 2155.5300                     | 2.0460    | 2.1555                          | 0             |
| 11/06/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.2604     | 9.3073                        | 105.4609  | 105.1181                        | 0             |
| 11/06/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2632.6200  | 2505.8300                     | 2.6326    | 2.5058                          | 0             |
| 11/06/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 5857.2100  | 6073.1900                     | 5.8572    | 6.0732                          | 0             |
| 11/06/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 2972.4700  | 2834.7400                     | 2.9725    | 2.8347                          | 250           |
| 11/06/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 5360.0200  | 5565.0600                     | 5.3600    | 5.5651                          | 0             |
| 11/06/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 5812.4500  | 5608.4300                     | 5.8125    | 5.6084                          | 0             |
| 11/06/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 3079.4200  | 3218.1700                     | 3.0794    | 3.2182                          | 250           |
| 11/06/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.3223     | 9.3709                        | 107.4417  | 107.0919                        | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 8.82   | Call         | Bond Future | 2814.7200  | 2685.8900                     | 2.8147    | 2.6859                          | 910           |
| 11/06/2026 | R2R9 On 05-August-27   | 8.82   | Put          | Bond Future | 6520.4800  | 6741.4700                     | 6.5205    | 6.7415                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 8.90   | Call         | Bond Future | 3047.3300  | 2911.2200                     | 3.0473    | 2.9112                          | 180           |
| 11/06/2026 | R2R9 On 05-August-27   | 8.90   | Put          | Bond Future | 6150.7300  | 6364.4400                     | 6.1507    | 6.3644                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 4283.7900  | 4114.6000                     | 4.2838    | 4.1146                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 4733.4100  | 4914.0400                     | 4.7334    | 4.9140                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 9.53   | Call         | Bond Future | 5397.9600  | 5205.2900                     | 5.3980    | 5.2053                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 9.53   | Put          | Bond Future | 3916.6900  | 4073.8400                     | 3.9167    | 4.0738                          | 910           |
| 11/06/2026 | R2R9 On 05-August-27   | 9.68   | Call         | Bond Future | 6066.6100  | 5861.8400                     | 6.0666    | 5.8618                          | 0             |
| 11/06/2026 | R2R9 On 05-August-27   | 9.68   | Put          | Bond Future | 3534.0200  | 3679.0700                     | 3.5340    | 3.6791                          | 180           |
| 11/06/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.3015     | 9.3539                        | 110.4004  | 109.9533                        | 5,078         |
| 11/06/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 96983.1700 | 96536.0500                    | 96.9832   | 96.5361                         | 0             |
| 11/06/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.3533     | 9.4074                        | 107.3495  | 106.8948                        | 423           |
| 11/06/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 96126.9600 | 95672.2100                    | 96.1270   | 95.6722                         | 0             |
| 11/06/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.4001    | 9.4558                        | 109.4407  | 108.9775                        | 0             |
| 11/06/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 8107.8800 | 7790.0500                     | 8.1079    | 7.7901                          | 0             |
| 11/06/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 2275.5900 | 2420.9600                     | 2.2756    | 2.4210                          | 0             |
| 11/06/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.4493    | 9.5070                        | 106.4560  | 105.9837                        | 0             |
| 11/06/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2969.1800 | 2794.2600                     | 2.9692    | 2.7943                          | 0             |
| 11/06/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 6757.5800 | 7054.9300                     | 6.7576    | 7.0549                          | 0             |
| 11/06/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 9.5109    | 9.5707                        | 108.4554  | 107.9736                        | 0             |
| 11/06/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 4885.6400 | 4651.4900                     | 4.8856    | 4.6515                          | 0             |
| 11/06/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 5461.6000 | 5709.2700                     | 5.4616    | 5.7093                          | 0             |
| 11/06/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.2645    | 7.3154                        | 100.8701  | 100.8521                        | 0             |
| 11/06/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 0.8226    | 0.5840                        | 0.0008    | 0.0006                          | 0             |
| 11/06/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 260.6326  | 278.3640                      | 0.2606    | 0.2784                          | 0             |
| 11/06/2026 | RR87 On 05-November-26 |        |              | Bond Future | 6.5256    | 6.6798                        | 102.7469  | 102.7292                        | 0             |
| 11/06/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0.5982    | 0.3086                        | 0.0006    | 0.0003                          | 0             |
| 11/06/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 144.6482  | 162.0386                      | 0.1446    | 0.1620                          | 0             |
| 11/06/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.6711    | 7.7120                        | 104.2881  | 104.2393                        | 0             |
| 11/06/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 1.9149    | 1.5092                        | 0.0019    | 0.0015                          | 0             |
| 11/06/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 1060.5649 | 1109.0392                     | 1.0606    | 1.1090                          | 0             |
| 11/06/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.6786    | 7.7286                        | 105.5834  | 105.5314                        | 0             |
| 11/06/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 16.8180   | 14.1541                       | 0.0168    | 0.0142                          | 0             |
| 11/06/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 1030.4280 | 1079.7641                     | 1.0304    | 1.0798                          | 0             |
| 11/06/2026 | RR88 On 04-February-27 |        |              | Bond Future | 7.6154    | 7.6802                        | 103.7879  | 103.7337                        | 0             |
| 11/06/2026 | RR88 On 04-February-27 | 7.78   | Call         | Bond Future | 410.8167  | 381.4918                      | 0.4108    | 0.3815                          | 0             |
| 11/06/2026 | RR88 On 04-February-27 | 7.78   | Put          | Bond Future | 273.0467  | 297.9618                      | 0.2730    | 0.2980                          | 0             |
| 11/06/2026 | RR88 On 06-May-27      |        |              | Bond Future | 7.5237    | 7.6161                        | 105.8004  | 105.7450                        | 0             |
| 11/06/2026 | RR88 On 06-May-27      | 7.89   | Call         | Bond Future | 411.7600  | 378.6459                      | 0.4118    | 0.3786                          | 0             |
| 11/06/2026 | RR88 On 06-May-27      | 7.89   | Put          | Bond Future | 192.5500  | 214.8259                      | 0.1926    | 0.2148                          | 0             |
| 11/06/2026 | RR88 On 05-August-27   |        |              | Bond Future | 7.4664    | 7.6246                        | 102.4828  | 102.4257                        | 0             |
| 11/06/2026 | RR88 On 05-August-27   | 8.07   | Call         | Bond Future | 325.3918  | 288.5882                      | 0.3254    | 0.2886                          | 0             |
| 11/06/2026 | RR88 On 05-August-27   | 8.07   | Put          | Bond Future | 108.0318  | 128.2782                      | 0.1080    | 0.1283                          | 0             |
| 11/06/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 11/06/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |