



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown, South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/01/2026 TO: 21/01/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 2029 On 05-February-26 |        |              | Bond Future        | 144.55 |       | 144.5739                      | 144.5535  | 144.5739                        | 1,760.00      |
| 21/01/2026 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4443   |       | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 145.67 |       | 145.6948                      | 145.6746  | 145.6948                        | 3,125.00      |
| 21/01/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3855   |       | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 148.32 |       | 148.3392                      | 148.3191  | 148.3392                        | 0.00          |
| 21/01/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4219   |       | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 149.43 |       | 149.4495                      | 149.4309  | 149.4495                        | 0.00          |
| 21/01/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 1871   |       | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2029 On 04-February-27 |        |              | Bond Future | 152.01    | 152.0286                      | 152.0110  | 152.0286                        | 0.00          |
| 21/01/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future | 2291      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 05-February-26 |        |              | Bond Future | 7.33      | 102.1113                      | 102.4961  | 102.1113                        | 91,117.00     |
| 21/01/2026 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 7117      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 07-May-26      |        |              | Bond Future | 7.35      | 103.9053                      | 104.2970  | 103.9053                        | 81,715.00     |
| 21/01/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 6374      | 6                             | 6         | 6                               | 0.00          |
| 21/01/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 1389      | 1                             | 1         | 1                               | 1,000.00      |
| 21/01/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 1965      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 1,000.00      |
| 21/01/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 135       | 0                             | 0         | 0                               | 1,000.00      |
| 21/01/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 801       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.37      | 101.7569                      | 102.1558  | 101.7569                        | 48,380.00     |
| 21/01/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 5501      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 532       | 0                             | 1         | 0                               | 1,000.00      |
| 21/01/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 1,000.00      |
| 21/01/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 2352      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 274       | 0                             | 0         | 0                               | 1,000.00      |
| 21/01/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 466       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 1018      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.39      | 103.5063                      | 103.9129  | 103.5063                        | 0.00          |
| 21/01/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 3087      | 3                             | 3         | 3                               | 0.00          |
| 21/01/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.44      | 101.2611                      | 101.6756  | 101.2611                        | 0.00          |
| 21/01/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 1722      | 1                             | 2         | 1                               | 0.00          |
| 21/01/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 711       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2031 On 05-February-26 |        |              | Bond Future | 112.45    | 112.4123                      | 112.4467  | 112.4123                        | 105.00        |
| 21/01/2026 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2031 On 07-May-26      |        |              | Bond Future | 114.45    | 114.4152                      | 114.4504  | 114.4152                        | 736.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 825       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2031 On 06-August-26   |        |              | Bond Future | 114.12    | 114.0781                      | 114.1159  | 114.0781                        | 1,893.00      |
| 21/01/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 783       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 477       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2031 On 05-November-26 |        |              | Bond Future | 116.11    | 116.0663                      | 116.1056  | 116.0663                        | 0.00          |
| 21/01/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4618      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2031 On 04-February-27 |        |              | Bond Future | 115.66    | 115.6227                      | 115.6645  | 115.6227                        | 0.00          |
| 21/01/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 565       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2032 On 05-February-26 |        |              | Bond Future | 7.83      | 104.4607                      | 105.0302  | 104.4607                        | 81,633.00     |
| 21/01/2026 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 10600     | 10                            | 11        | 10                              | 0.00          |
| 21/01/2026 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2032 On 07-May-26      |        |              | Bond Future | 7.87      | 102.1375                      | 102.7172  | 102.1375                        | 91,036.00     |
| 21/01/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 10019     | 9                             | 10        | 9                               | 0.00          |
| 21/01/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2032 On 06-August-26   |        |              | Bond Future | 7.90      | 103.9665                      | 104.5569  | 103.9665                        | 0.00          |
| 21/01/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 9486      | 9                             | 9         | 9                               | 0.00          |
| 21/01/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2032 On 05-November-26 |        |              | Bond Future | 7.95      | 101.5969                      | 102.1981  | 101.5969                        | 0.00          |
| 21/01/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 5450      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.02      | 103.3246                      | 103.9370  | 103.3246                        | 0.00          |
| 21/01/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 21/01/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1064      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2033 On 05-February-26 |        |              | Bond Future | 141.46    | 141.7522                      | 141.4600  | 141.7522                        | 2,538.00      |
| 21/01/2026 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 8580      | 9                             | 9         | 9                               | 0.00          |
| 21/01/2026 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2033 On 07-May-26      |        |              | Bond Future | 142.42    | 142.7208                      | 142.4236  | 142.7208                        | 9,432.00      |
| 21/01/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 7264      | 8                             | 7         | 8                               | 0.00          |
| 21/01/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2033 On 06-August-26   |        |              | Bond Future | 145.01    | 145.3113                      | 145.0091  | 145.3113                        | 0.00          |
| 21/01/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 10759     | 11                            | 11        | 11                              | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2033 On 05-November-26 |        |              | Bond Future | 145.96    | 146.2659                      | 145.9606  | 146.2659                        | 0.00          |
| 21/01/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 8701      | 9                             | 9         | 9                               | 0.00          |
| 21/01/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2033 On 04-February-27 |        |              | Bond Future | 148.48    | 148.7903                      | 148.4810  | 148.7903                        | 0.00          |
| 21/01/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 5771      | 6                             | 6         | 6                               | 0.00          |
| 21/01/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 |        |              | Bond Future | 8.70      | 98.0645                       | 98.8039   | 98.0645                         | 68,236.00     |
| 21/01/2026 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 15390     | 15                            | 15        | 15                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 20983     | 20                            | 21        | 20                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 13722     | 13                            | 14        | 13                              | 1,970.00      |
| 21/01/2026 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 18904     | 18                            | 19        | 18                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 16261     | 16                            | 16        | 16                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 12296     | 12                            | 12        | 12                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 23226     | 22                            | 23        | 22                              | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 16477     | 16                            | 16        | 16                              | 1,030.00      |
| 21/01/2026 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 9042      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 6254      | 6                             | 6         | 6                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 11,500.00     |
| 21/01/2026 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 11,500.00     |
| 21/01/2026 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,030.00      |
| 21/01/2026 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,970.00      |
| 21/01/2026 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      |        |              | Bond Future | 8.76      | 99.7874                       | 100.5399  | 99.7874                         | 135,924.00    |
| 21/01/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 15462     | 15                            | 15        | 15                              | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 20992     | 20                            | 21        | 20                              | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 13450     | 13                            | 13        | 13                              | 142.00        |
| 21/01/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 2446      | 2                             | 2         | 2                               | 1,500.00      |
| 21/01/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 5075      | 4                             | 5         | 4                               | 1,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 8384      | 8                             | 8         | 8                               | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 1,500.00      |
| 21/01/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 142.00        |
| 21/01/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.82      | 97.3146                       | 98.0809   | 97.3146                         | 2,539.00      |
| 21/01/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 16916     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 14805     | 14                            | 15        | 14                              | 0.00          |
| 21/01/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 11651     | 11                            | 12        | 11                              | 0.00          |
| 21/01/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 7951      | 7                             | 8         | 7                               | 2,541.00      |
| 21/01/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 2,541.00      |
| 21/01/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 423       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 2,541.00      |
| 21/01/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.89      | 98.9875                       | 99.7677   | 98.9875                         | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 10897     | 10                            | 11        | 10                              | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 11970     | 11                            | 12        | 11                              | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 8871      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 4996      | 4                             | 5         | 4                               | 4,490.00      |
| 21/01/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 620       | 1                             | 1         | 1                               | 4,490.00      |
| 21/01/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1357      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 336       | 0                             | 0         | 0                               | 4,490.00      |
| 21/01/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 427       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.96      | 96.4147                       | 97.2091   | 96.4147                         | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5016      | 4                             | 5         | 4                               | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 6432      | 6                             | 6         | 6                               | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 4121      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 4,490.00      |
| 21/01/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 1929      | 2                             | 2         | 2                               | 4,490.00      |
| 21/01/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 4553      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 1213      | 1                             | 1         | 1                               | 4,490.00      |
| 21/01/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1597      | 2                             | 2         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2038 On 05-February-26 |        |              | Bond Future | 154.52    | 154.8529                      | 154.5181  | 154.8529                        | 1,637.00      |
| 21/01/2026 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 11318     | 12                            | 11        | 12                              | 0.00          |
| 21/01/2026 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2038 On 07-May-26      |        |              | Bond Future | 157.27    | 157.6118                      | 157.2715  | 157.6118                        | 2,575.00      |
| 21/01/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 12741     | 13                            | 13        | 13                              | 0.00          |
| 21/01/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2038 On 06-August-26   |        |              | Bond Future | 157.94    | 158.2812                      | 157.9365  | 158.2812                        | 0.00          |
| 21/01/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 13216     | 14                            | 13        | 14                              | 0.00          |
| 21/01/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2038 On 05-November-26 |        |              | Bond Future | 160.69    | 161.0404                      | 160.6909  | 161.0404                        | 0.00          |
| 21/01/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 14381     | 15                            | 14        | 15                              | 0.00          |
| 21/01/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2038 On 04-February-27 |        |              | Bond Future | 161.25    | 161.5989                      | 161.2454  | 161.5989                        | 0.00          |
| 21/01/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 7415      | 8                             | 7         | 8                               | 0.00          |
| 21/01/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 |        |              | Bond Future | 9.06      | 98.8973                       | 99.8110   | 98.8973                         | 71,682.00     |
| 21/01/2026 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 16691     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 18632     | 18                            | 19        | 18                              | 475.00        |
| 21/01/2026 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 26204     | 25                            | 26        | 25                              | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 14617     | 14                            | 15        | 14                              | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 9427      | 9                             | 9         | 9                               | 680.00        |
| 21/01/2026 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 12079     | 11                            | 12        | 11                              | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 9.20   | Call         | Bond Future | 1358      | 1                             | 1         | 1                               | 14,000.00     |
| 21/01/2026 | 2040 On 05-February-26 | 9.05   | Call         | Bond Future | 592       | 0                             | 1         | 0                               | 13,500.00     |
| 21/01/2026 | 2040 On 05-February-26 | 9.40   | Call         | Bond Future | 2693      | 2                             | 3         | 2                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 5588      | 5                             | 6         | 5                               | 14,000.00     |
| 21/01/2026 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 8678      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 14,000.00     |
| 21/01/2026 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 9.40   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 13,500.00     |
| 21/01/2026 | 2040 On 05-February-26 | 9.05   | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 9.20   | Put          | Bond Future | 235       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,180.00      |
| 21/01/2026 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 680.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 475.00        |
| 21/01/2026 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      |        |              | Bond Future | 9.12      | 100.6348                      | 101.5648  | 100.6348                        | 1,723.00      |
| 21/01/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 17144     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 21944     | 21                            | 22        | 21                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 19204     | 18                            | 19        | 18                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 13862     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 20262     | 19                            | 20        | 19                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 17435     | 17                            | 17        | 17                              | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 11247     | 10                            | 11        | 10                              | 1,460.00      |
| 21/01/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 1,460.00      |
| 21/01/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,460.00      |
| 21/01/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.19      | 97.9266                       | 98.8735   | 97.9266                         | 41,362.00     |
| 21/01/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19462     | 19                            | 19        | 19                              | 0.00          |
| 21/01/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.25      | 99.6099                       | 100.5738  | 99.6099                         | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 12693     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 13891     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 10438     | 10                            | 10        | 10                              | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 6096      | 5                             | 6         | 5                               | 2,300.00      |
| 21/01/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 638       | 1                             | 1         | 1                               | 2,300.00      |
| 21/01/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1363      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 366       | 0                             | 0         | 0                               | 2,300.00      |
| 21/01/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 445       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.33      | 96.7971                       | 97.7784   | 96.7971                         | 0.00          |
| 21/01/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 6109      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 2,300.00      |
| 21/01/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 4789      | 4                             | 5         | 4                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 7386      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1498      | 2                             | 1         | 2                               | 2,300.00      |
| 21/01/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 2336      | 3                             | 2         | 3                               | 2,300.00      |
| 21/01/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 5436      | 6                             | 5         | 6                               | 0.00          |
| 21/01/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2043 On 05-February-26 |        |              | Bond Future | 120.58    | 121.0922                      | 120.5848  | 121.0922                        | 0.00          |
| 21/01/2026 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 10925     | 11                            | 11        | 11                              | 0.00          |
| 21/01/2026 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2043 On 07-May-26      |        |              | Bond Future | 122.73    | 123.2497                      | 122.7335  | 123.2497                        | 0.00          |
| 21/01/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 11034     | 12                            | 11        | 12                              | 0.00          |
| 21/01/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2043 On 06-August-26   |        |              | Bond Future | 122.12    | 122.6434                      | 122.1200  | 122.6434                        | 0.00          |
| 21/01/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 11244     | 12                            | 11        | 12                              | 0.00          |
| 21/01/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2043 On 05-November-26 |        |              | Bond Future | 124.25    | 124.7806                      | 124.2493  | 124.7806                        | 0.00          |
| 21/01/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 11427     | 12                            | 11        | 12                              | 0.00          |
| 21/01/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2043 On 04-February-27 |        |              | Bond Future | 123.51    | 124.0520                      | 123.5133  | 124.0520                        | 0.00          |
| 21/01/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 6347      | 7                             | 6         | 7                               | 0.00          |
| 21/01/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 464       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 |        |              | Bond Future | 9.27      | 94.7085                       | 95.7272   | 94.7085                         | 49,661.00     |
| 21/01/2026 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 16575     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 16199     | 15                            | 16        | 15                              | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 15885     | 15                            | 16        | 15                              | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 14606     | 14                            | 15        | 14                              | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 12288     | 11                            | 12        | 11                              | 9,000.00      |
| 21/01/2026 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 6358      | 5                             | 6         | 5                               | 9,000.00      |
| 21/01/2026 | 2044 On 05-February-26 | 10.00  | Call         | Bond Future | 5829      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 10.00  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,500.00      |
| 21/01/2026 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 9,000.00      |
| 21/01/2026 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,500.00      |
| 21/01/2026 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 07-May-26      |        |              | Bond Future | 9.33      | 96.3724                       | 97.4092   | 96.3724                         | 92,333.00     |
| 21/01/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 17467     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 5755      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 1107.14   | 0.8125                        | 1.1071    | 0.8125                          | 0.00          |
| 21/01/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 3697.95   | 4.4401                        | 3.6980    | 4.4401                          | 0.00          |
| 21/01/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 479       | 1                             | 0         | 1                               | 15,000.00     |
| 21/01/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.40      | 93.7132                       | 94.7687   | 93.7132                         | 7,681.00      |
| 21/01/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 20467     | 19                            | 20        | 19                              | 0.00          |
| 21/01/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.46      | 95.3240                       | 96.3985   | 95.3240                         | 0.00          |
| 21/01/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 13893     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 467       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.54      | 92.5635                       | 93.6571   | 92.5635                         | 0.00          |
| 21/01/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 6816      | 6                             | 7         | 6                               | 0.00          |
| 21/01/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1928      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | 2046 On 05-February-26 |        |              | Bond Future | 137.31    | 137.7272                      | 137.3059  | 137.7272                        | 4,439.00      |
| 21/01/2026 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 15656     | 16                            | 16        | 16                              | 0.00          |
| 21/01/2026 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2046 On 07-May-26      |        |              | Bond Future | 137.47    | 137.8947                      | 137.4669  | 137.8947                        | 18,062.00     |
| 21/01/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 12517     | 13                            | 13        | 13                              | 0.00          |
| 21/01/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2046 On 06-August-26   |        |              | Bond Future | 139.96    | 140.3975                      | 139.9622  | 140.3975                        | 0.00          |
| 21/01/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 17582     | 18                            | 18        | 18                              | 0.00          |
| 21/01/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2046 On 05-November-26 |        |              | Bond Future | 140.09    | 140.5258                      | 140.0851  | 140.5258                        | 0.00          |
| 21/01/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 14605     | 15                            | 15        | 15                              | 0.00          |
| 21/01/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2046 On 04-February-27 |        |              | Bond Future | 142.50    | 142.9500                      | 142.5030  | 142.9500                        | 0.00          |
| 21/01/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 11413     | 12                            | 11        | 12                              | 0.00          |
| 21/01/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2050 On 05-February-26 |        |              | Bond Future | 137.88    | 138.5959                      | 137.8767  | 138.5959                        | 2,608.00      |
| 21/01/2026 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future | 15057     | 16                            | 15        | 16                              | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2050 On 07-May-26      |        |              | Bond Future        | 140.33    | 141.0654                      | 140.3334  | 141.0654                        | 15,887.00     |
| 21/01/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 16263     | 17                            | 16        | 17                              | 0.00          |
| 21/01/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2050 On 06-August-26   |        |              | Bond Future        | 140.44    | 141.1844                      | 140.4411  | 141.1844                        | 0.00          |
| 21/01/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 17171     | 18                            | 17        | 18                              | 0.00          |
| 21/01/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 142.89    | 143.6455                      | 142.8902  | 143.6455                        | 0.00          |
| 21/01/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 19050     | 20                            | 19        | 20                              | 0.00          |
| 21/01/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 142.88    | 143.6493                      | 142.8830  | 143.6493                        | 0.00          |
| 21/01/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 10493     | 11                            | 10        | 11                              | 0.00          |
| 21/01/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | AL37 On 05-February-26 |        |              | Index Future       | 1266.38   | 1260.6180                     | 1266.3830 | 1260.6180                       | 0.00          |
| 21/01/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1288.64   | 1282.7670                     | 1288.6350 | 1282.7670                       | 0.00          |
| 21/01/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1311.47   | 1305.4980                     | 1311.4700 | 1305.4980                       | 0.00          |
| 21/01/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1334.30   | 1328.2220                     | 1334.3020 | 1328.2220                       | 0.00          |
| 21/01/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1357.06   | 1350.8690                     | 1357.0550 | 1350.8690                       | 0.00          |
| 21/01/2026 | AL7T On 05-February-26 |        |              | Index Future       | 1626.12   | 1614.7700                     | 1626.1180 | 1614.7700                       | 0.00          |
| 21/01/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1654.69   | 1643.1420                     | 1654.6900 | 1643.1420                       | 0.00          |
| 21/01/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1684.01   | 1672.2580                     | 1684.0120 | 1672.2580                       | 0.00          |
| 21/01/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1713.33   | 1701.3670                     | 1713.3300 | 1701.3670                       | 0.00          |
| 21/01/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1742.55   | 1730.3750                     | 1742.5470 | 1730.3750                       | 0.00          |
| 21/01/2026 | ALBI On 05-February-26 |        |              | Index Future       | 1371.97   | 1362.1330                     | 1371.9740 | 1362.1330                       | 79.00         |
| 21/01/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1396.08   | 1386.0660                     | 1396.0810 | 1386.0660                       | 0.00          |
| 21/01/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1420.82   | 1410.6260                     | 1420.8200 | 1410.6260                       | 0.00          |
| 21/01/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1445.56   | 1435.1810                     | 1445.5550 | 1435.1810                       | 0.00          |
| 21/01/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1470.21   | 1459.6510                     | 1470.2060 | 1459.6510                       | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 21/01/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 21/01/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 21/01/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | ES33 On 05-February-26  |        |              | Bond Future        | 8.83      | 95.2074                       | 95.7950   | 95.2074                         | 0.00          |
| 21/01/2026 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 12600     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 8.90      | 93.1111                       | 93.7093   | 93.1111                         | 0.00          |
| 21/01/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 12829     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 8.98      | 94.8010                       | 95.4103   | 94.8010                         | 0.00          |
| 21/01/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 13542     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.07      | 92.6618                       | 93.2825   | 92.6618                         | 0.00          |
| 21/01/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 7954      | 7                             | 8         | 7                               | 0.00          |
| 21/01/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.17      | 94.2585                       | 94.8908   | 94.2585                         | 0.00          |
| 21/01/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2394      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES42 On 05-February-26  |        |              | Bond Future        | 9.48      | 93.4763                       | 94.4555   | 93.4763                         | 0.00          |

| 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 15856     | 15                            | 16        | 15                              | 0.00          |
| 21/01/2026 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES42 On 07-May-26      |          |              | Bond Future | 9.55      | 90.8775                       | 91.8744   | 90.8775                         | 0.00          |
| 21/01/2026 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 17233     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES42 On 06-August-26   |          |              | Bond Future | 9.62      | 92.5267                       | 93.5419   | 92.5267                         | 0.00          |
| 21/01/2026 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 19068     | 18                            | 19        | 18                              | 0.00          |
| 21/01/2026 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES42 On 05-November-26 |          |              | Bond Future | 9.69      | 89.8757                       | 90.9094   | 89.8757                         | 0.00          |
| 21/01/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 12945     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.78      | 91.4227                       | 92.4751   | 91.4227                         | 0.00          |
| 21/01/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 3615      | 3                             | 4         | 3                               | 0.00          |
| 21/01/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GOVI On 05-February-26 |          |              | GOVI        | 1346.66   | 1337.0550                     | 1346.6550 | 1337.0550                       | 24.00         |
| 21/01/2026 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1966550   | 187                           | 197       | 187                             | 0.00          |
| 21/01/2026 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1370.32   | 1360.5480                     | 1370.3170 | 1360.5480                       | 618.00        |
| 21/01/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1933170   | 184                           | 193       | 184                             | 0.00          |
| 21/01/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1394.60   | 1384.6560                     | 1394.5990 | 1384.6560                       | 0.00          |
| 21/01/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 2055990   | 196                           | 206       | 196                             | 0.00          |
| 21/01/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1418.88   | 1408.7590                     | 1418.8780 | 1408.7590                       | 0.00          |
| 21/01/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1418780   | 132                           | 142       | 132                             | 0.00          |
| 21/01/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1443.07   | 1432.7780                     | 1443.0740 | 1432.7780                       | 0.00          |
| 21/01/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 740740    | 64                            | 74        | 64                              | 0.00          |
| 21/01/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/01/2026 | I258 On 05-February-26 |          |              | Bond Future | 125.40    | 125.4211                      | 125.4040  | 125.4211                        | 0.00          |
| 21/01/2026 | I258 On 05-February-26 | 111.65   | Call         | Bond Future | 13754     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | I258 On 05-February-26 | 111.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | I258 On 07-May-26       |        |              | Bond Future            | 127.64    | 127.6556                      | 127.6385  | 127.6556                        | 0.00          |
| 21/01/2026 | I258 On 07-May-26       | 113.73 | Call         | Bond Future            | 13909     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | I258 On 07-May-26       | 113.73 | Put          | Bond Future            | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | I258 On 06-August-26    |        |              | Bond Future            | 127.11    | 127.1293                      | 127.1140  | 127.1293                        | 0.00          |
| 21/01/2026 | I258 On 06-August-26    | 112.95 | Call         | Bond Future            | 14190     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | I258 On 06-August-26    | 112.95 | Put          | Bond Future            | 26        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | I258 On 05-November-26  |        |              | Bond Future            | 129.33    | 129.3449                      | 129.3303  | 129.3449                        | 0.00          |
| 21/01/2026 | I258 On 05-November-26  | 114.95 | Call         | Bond Future            | 14469     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | I258 On 05-November-26  | 114.95 | Put          | Bond Future            | 88        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | I258 On 04-February-27  |        |              | Bond Future            | 128.68    | 128.6950                      | 128.6822  | 128.6950                        | 0.00          |
| 21/01/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 10405     | 10                            | 10        | 10                              | 0.00          |
| 21/01/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 623       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | IGOV On 05-February-26  |        |              | Index Future           | 426.84    | 427.8240                      | 426.8370  | 427.8240                        | 227.00        |
| 21/01/2026 | IGOV On 07-May-26       |        |              | Index Future           | 434.44    | 435.4470                      | 434.4430  | 435.4470                        | 23.00         |
| 21/01/2026 | IGOV On 06-August-26    |        |              | Index Future           | 442.25    | 443.2670                      | 442.2450  | 443.2670                        | 0.00          |
| 21/01/2026 | IGOV On 05-November-26  |        |              | Index Future           | 450.05    | 451.0850                      | 450.0470  | 451.0850                        | 0.00          |
| 21/01/2026 | IGOV On 04-February-27  |        |              | Index Future           | 457.82    | 458.8770                      | 457.8220  | 458.8770                        | 0.00          |
| 21/01/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 21/01/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 21/01/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 21/01/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 21/01/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 21/01/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 21/01/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 21/01/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 21/01/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 21/01/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 21/01/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 21/01/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 21/01/2026 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 21/01/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 21/01/2026 | R033 On 05-February-26  |        |              | Bond Future            | 7.96      | 113.8650                      | 114.5653  | 113.8650                        | 10,458.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 13355     | 13                            | 13        | 13                              | 0.00          |
| 21/01/2026 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R033 On 07-May-26      |        |              | Bond Future | 8.00      | 110.8240                      | 111.5367  | 110.8240                        | 0.00          |
| 21/01/2026 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 12299     | 12                            | 12        | 12                              | 0.00          |
| 21/01/2026 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R033 On 06-August-26   |        |              | Bond Future | 8.05      | 112.8085                      | 113.5343  | 112.8085                        | 0.00          |
| 21/01/2026 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 11417     | 11                            | 11        | 11                              | 0.00          |
| 21/01/2026 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 337       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R033 On 05-November-26 |        |              | Bond Future | 8.10      | 109.7089                      | 110.4480  | 109.7089                        | 0.00          |
| 21/01/2026 | R033 On 05-November-26 | 9.33   | Call         | Bond Future | 7267      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | R033 On 05-November-26 | 9.33   | Put          | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.17      | 111.5740                      | 112.3268  | 111.5740                        | 0.00          |
| 21/01/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 4763      | 4                             | 5         | 4                               | 0.00          |
| 21/01/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 2368      | 3                             | 2         | 3                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 |        |              | Bond Future | 8.32      | 106.6931                      | 107.4443  | 106.6931                        | 23,396.00     |
| 21/01/2026 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 14350     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 5723      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 12480     | 12                            | 12        | 12                              | 2,000.00      |
| 21/01/2026 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 15135     | 14                            | 15        | 14                              | 2,000.00      |
| 21/01/2026 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 22503     | 22                            | 23        | 22                              | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 11003     | 10                            | 11        | 10                              | 250.00        |
| 21/01/2026 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 13715     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 15447     | 15                            | 15        | 15                              | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 16322     | 16                            | 16        | 16                              | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 8.45   | Call         | Bond Future | 1016      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 3310      | 3                             | 3         | 3                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 8.64   | Call         | Bond Future | 2048      | 1                             | 2         | 1                               | 350.00        |
| 21/01/2026 | R035 On 05-February-26 | 9.64   | Call         | Bond Future | 8008      | 7                             | 8         | 7                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 9.14   | Call         | Bond Future | 5065      | 4                             | 5         | 4                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 9.14   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 21/01/2026 | R035 On 05-February-26 | 8.64   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 21/01/2026 | R035 On 05-February-26 | 8.45   | Put          | Bond Future | 211       | 1                             | 0         | 1                               | 16,000.00     |
| 21/01/2026 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 21/01/2026 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 21/01/2026 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 16,000.00     |
| 21/01/2026 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.37      | 104.0675                      | 104.8321  | 104.0675                        | 91,193.00     |
| 21/01/2026 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 14175     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 10492     | 10                            | 10        | 10                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 7771      | 7                             | 8         | 7                               | 200.00        |
| 21/01/2026 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 13399     | 13                            | 13        | 13                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 10761     | 10                            | 11        | 10                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 7662      | 7                             | 8         | 7                               | 250.00        |
| 21/01/2026 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 8045      | 7                             | 8         | 7                               | 350.00        |
| 21/01/2026 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 13034     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 10384     | 10                            | 10        | 10                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 13138     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 8.79   | Call         | Bond Future | 3140      | 3                             | 3         | 3                               | 1,000.00      |
| 21/01/2026 | R035 On 07-May-26      | 9.20   | Call         | Bond Future | 5265      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 8.29   | Call         | Bond Future | 1056      | 1                             | 1         | 1                               | 1,000.00      |
| 21/01/2026 | R035 On 07-May-26      | 8.79   | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 9.20   | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 1,000.00      |
| 21/01/2026 | R035 On 07-May-26      | 8.29   | Put          | Bond Future | 1567      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 200.00        |
| 21/01/2026 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 250.00        |
| 21/01/2026 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 250.00        |
| 21/01/2026 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 350.00        |
| 21/01/2026 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 350.00        |
| 21/01/2026 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 200.00        |
| 21/01/2026 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   |        |              | Bond Future | 8.42      | 105.9312                      | 106.7098  | 105.9312                        | 56.00         |
| 21/01/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 14655     | 14                            | 15        | 14                              | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 7887      | 7                             | 8         | 7                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 10455     | 10                            | 10        | 10                              | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 5373      | 5                             | 5         | 5                               | 250.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 4933      | 4                             | 5         | 4                               | 200.00        |
| 21/01/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 9993      | 9                             | 10        | 9                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 7428      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 1427      | 1                             | 1         | 1                               | 1,000.00      |
| 21/01/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 3354      | 3                             | 3         | 3                               | 1,000.00      |
| 21/01/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 6215      | 6                             | 6         | 6                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 7836      | 7                             | 8         | 7                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 5324      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 3007      | 3                             | 3         | 3                               | 350.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 631       | 1                             | 1         | 1                               | 350.00        |
| 21/01/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 1249      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 319       | 0                             | 0         | 0                               | 350.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 1,000.00      |
| 21/01/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 1118      | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 2221      | 3                             | 2         | 3                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 200.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 200.00        |
| 21/01/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 250.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 250.00        |
| 21/01/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 622       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.48      | 103.2545                      | 104.0472  | 103.2545                        | 0.00          |
| 21/01/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 9096      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 7968      | 7                             | 8         | 7                               | 0.00          |
| 21/01/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 5567      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 3342      | 3                             | 3         | 3                               | 200.00        |
| 21/01/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 815       | 1                             | 1         | 1                               | 200.00        |
| 21/01/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1448      | 2                             | 1         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 462       | 1                             | 0         | 1                               | 200.00        |
| 21/01/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.55      | 105.0110                      | 105.8182  | 105.0110                        | 0.00          |
| 21/01/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4208      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1535      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R038 On 05-February-26 |        |              | Bond Future | 8.84      | 118.1601                      | 118.9498  | 118.1601                        | 3,766.00      |
| 21/01/2026 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 18665     | 18                            | 19        | 18                              | 0.00          |
| 21/01/2026 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R038 On 07-May-26      |        |              | Bond Future | 8.90      | 114.7534                      | 115.5572  | 114.7534                        | 2,403.00      |
| 21/01/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 17713     | 17                            | 18        | 17                              | 0.00          |
| 21/01/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.96      | 116.8083                      | 117.6267  | 116.8083                        | 0.00          |
| 21/01/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 19304     | 18                            | 19        | 18                              | 0.00          |
| 21/01/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.03      | 113.3364                      | 114.1699  | 113.3364                        | 0.00          |
| 21/01/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12352     | 12                            | 12        | 12                              | 0.00          |
| 21/01/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.11      | 115.2629                      | 116.1117  | 115.2629                        | 0.00          |
| 21/01/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 5618      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 2031      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R053 On 05-February-26 |        |              | Bond Future | 9.09      | 128.4531                      | 129.6272  | 128.4531                        | 9,707.00      |
| 21/01/2026 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 24293     | 23                            | 24        | 23                              | 0.00          |
| 21/01/2026 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R053 On 07-May-26      |        |              | Bond Future | 9.14      | 124.8503                      | 126.0452  | 124.8503                        | 73,229.00     |
| 21/01/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 25280     | 24                            | 25        | 24                              | 0.00          |
| 21/01/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.19      | 127.0860                      | 128.3027  | 127.0860                        | 0.00          |
| 21/01/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 29229     | 28                            | 29        | 28                              | 0.00          |
| 21/01/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.25      | 123.4129                      | 124.6514  | 123.4129                        | 0.00          |
| 21/01/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 20498     | 19                            | 20        | 19                              | 0.00          |
| 21/01/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 622       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.31      | 125.5108                      | 126.7716  | 125.5108                        | 0.00          |
| 21/01/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 10154     | 9                             | 10        | 9                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2655      | 3                             | 3         | 3                               | 0.00          |
| 21/01/2026 | R186 On 05-February-26 |        |              | Bond Future | 8.43      | 103.1324                      | 103.1324  | 103.1324                        | 0.00          |
| 21/01/2026 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.69      | 105.1300                      | 105.1300  | 105.1300                        | 0.00          |
| 21/01/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 21/01/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 21/01/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R202 On 05-February-26 |        |              | Bond Future | 291.33    | 291.9568                      | 291.3282  | 291.9568                        | 378.00        |
| 21/01/2026 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 13508     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R202 On 07-May-26      |        |              | Bond Future | 296.52    | 297.1586                      | 296.5193  | 297.1586                        | 772.00        |
| 21/01/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 18969     | 20                            | 19        | 20                              | 0.00          |
| 21/01/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R202 On 06-August-26   |        |              | Bond Future | 296.51    | 297.1543                      | 296.5070  | 297.1543                        | 253.00        |
| 21/01/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 17647     | 18                            | 18        | 18                              | 0.00          |
| 21/01/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R202 On 05-November-26 |        |              | Bond Future | 301.68    | 302.3345                      | 301.6779  | 302.3345                        | 0.00          |
| 21/01/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 21218     | 22                            | 21        | 22                              | 0.00          |
| 21/01/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R202 On 04-February-27 |        |              | Bond Future | 301.41    | 302.0774                      | 301.4144  | 302.0774                        | 0.00          |
| 21/01/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 6684      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R209 On 05-February-26 |        |              | Bond Future | 8.53      | 86.3405                       | 87.0145   | 86.3405                         | 30,492.00     |
| 21/01/2026 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 13003     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R209 On 07-May-26      |        |              | Bond Future | 8.58      | 84.7071                       | 85.3931   | 84.7071                         | 15,463.00     |
| 21/01/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 13227     | 13                            | 13        | 13                              | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.63      | 86.2240                       | 86.9225   | 86.2240                         | 3,673.00      |
| 21/01/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 14278     | 14                            | 14        | 14                              | 0.00          |
| 21/01/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.69      | 84.5573                       | 85.2684   | 84.5573                         | 0.00          |
| 21/01/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 9013      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 331       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.75      | 85.9954                       | 86.7195   | 85.9954                         | 0.00          |
| 21/01/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4265      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1401      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | R210 On 05-February-26 |        |              | Bond Future | 257.97    | 258.0539                      | 257.9654  | 258.0539                        | 424.00        |
| 21/01/2026 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4865      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R210 On 07-May-26      |        |              | Bond Future | 259.10    | 259.1859                      | 259.0971  | 259.1859                        | 918.00        |
| 21/01/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3697      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R210 On 06-August-26   |        |              | Bond Future | 263.80    | 263.8903                      | 263.8005  | 263.8903                        | 0.00          |
| 21/01/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3961      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R210 On 05-November-26 |        |              | Bond Future | 264.89    | 264.9750                      | 264.8874  | 264.9750                        | 0.00          |
| 21/01/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11557     | 12                            | 12        | 12                              | 0.00          |
| 21/01/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R210 On 04-February-27 |        |              | Bond Future | 269.46    | 269.5469                      | 269.4603  | 269.5469                        | 0.00          |
| 21/01/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 3430      | 4                             | 3         | 4                               | 0.00          |
| 21/01/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R213 On 05-February-26 |        |              | Bond Future | 7.60      | 100.2082                      | 100.6851  | 100.2082                        | 17,163.00     |
| 21/01/2026 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 8815      | 8                             | 9         | 8                               | 0.00          |
| 21/01/2026 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R213 On 07-May-26      |        |              | Bond Future | 7.62      | 98.4194                       | 98.9049   | 98.4194                         | 65,167.00     |
| 21/01/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 8065      | 8                             | 8         | 8                               | 0.00          |
| 21/01/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R213 On 06-August-26   |        |              | Bond Future | 7.65      | 100.1820                      | 100.6764  | 100.1820                        | 0.00          |
| 21/01/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 7310      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.69      | 98.3570                       | 98.8606   | 98.3570                         | 0.00          |
| 21/01/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 21/01/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 346       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R213 On 04-February-27 |        |              | Bond Future | 7.75      | 100.0307                      | 100.5439  | 100.0307                        | 0.00          |
| 21/01/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R214 On 05-February-26 |        |              | Bond Future | 9.08      | 81.1013                       | 81.9744   | 81.1013                         | 9,919.00      |
| 21/01/2026 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 13199     | 12                            | 13        | 12                              | 0.00          |
| 21/01/2026 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R214 On 07-May-26      |        |              | Bond Future | 9.13      | 79.2303                       | 80.1189   | 79.2303                         | 32,239.00     |
| 21/01/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 14183     | 13                            | 14        | 13                              | 0.00          |
| 21/01/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.19      | 80.6493                       | 81.5539   | 80.6493                         | 0.00          |
| 21/01/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 15961     | 15                            | 16        | 15                              | 0.00          |
| 21/01/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.25      | 78.7416                       | 79.6624   | 78.7416                         | 0.00          |
| 21/01/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 10732     | 10                            | 11        | 10                              | 0.00          |
| 21/01/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 421       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.33      | 80.0812                       | 81.0184   | 80.0812                         | 0.00          |
| 21/01/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 5303      | 5                             | 5         | 5                               | 0.00          |
| 21/01/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1676      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 |        |              | Bond Future | 9.22      | 98.4815                       | 99.5346   | 98.4815                         | 47,830.00     |
| 21/01/2026 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 17227     | 16                            | 17        | 16                              | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 6651      | 6                             | 7         | 6                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 10377     | 9                             | 10        | 9                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 2564      | 2                             | 3         | 2                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 3786      | 3                             | 4         | 3                               | 12,500.00     |
| 21/01/2026 | R248 On 05-February-26 | 8.90   | Call         | Bond Future | 18        | 0                             | 0         | 0                               | 1,940.00      |
| 21/01/2026 | R248 On 05-February-26 | 9.40   | Call         | Bond Future | 1797      | 1                             | 2         | 1                               | 1,940.00      |
| 21/01/2026 | R248 On 05-February-26 | 9.90   | Call         | Bond Future | 5843      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 9.90   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 1,940.00      |
| 21/01/2026 | R248 On 05-February-26 | 9.40   | Put          | Bond Future | 191       | 1                             | 0         | 1                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 8.90   | Put          | Bond Future | 2976      | 4                             | 3         | 4                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 07-May-26      |        |              | Bond Future | 9.27      | 95.7752                       | 96.8468   | 95.7752                         | 236,715.00    |
| 21/01/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 18378     | 17                            | 18        | 17                              | 0.00          |
| 21/01/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.33      | 97.4903                       | 98.5815   | 97.4903                         | 0.00          |
| 21/01/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 21763     | 21                            | 22        | 21                              | 0.00          |
| 21/01/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.39      | 94.7317                       | 95.8424   | 94.7317                         | 0.00          |
| 21/01/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 15132     | 14                            | 15        | 14                              | 0.00          |
| 21/01/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 515       | 1                             | 1         | 1                               | 0.00          |
| 21/01/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.46      | 96.3430                       | 97.4734   | 96.3430                         | 0.00          |
| 21/01/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 7323      | 7                             | 7         | 7                               | 0.00          |
| 21/01/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1990      | 2                             | 2         | 2                               | 0.00          |
| 21/01/2026 | R2R9 On 05-February-26 |        |              | Bond Future | 8.97      | 109.5480                      | 110.4853  | 109.5480                        | 0.00          |
| 21/01/2026 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 97495     | 97                            | 97        | 97                              | 0.00          |
| 21/01/2026 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 9.03      | 106.4951                      | 107.4490  | 106.4951                        | 0.00          |
| 21/01/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 96599     | 96                            | 97        | 96                              | 0.00          |
| 21/01/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.10      | 108.4021                      | 109.3733  | 108.4021                        | 0.00          |
| 21/01/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 96254     | 95                            | 96        | 95                              | 0.00          |
| 21/01/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.17      | 105.2896                      | 106.2784  | 105.2896                        | 0.00          |
| 21/01/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 95308     | 94                            | 95        | 94                              | 0.00          |
| 21/01/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.25      | 107.0795                      | 108.0861  | 107.0795                        | 0.00          |
| 21/01/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 5987      | 5                             | 6         | 5                               | 0.00          |
| 21/01/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1354      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | R4R2 On 05-February-26 |        |              | Bond Future | 9.19      | 110.5137                      | 111.5018  | 110.5137                        | 1,937.00      |
| 21/01/2026 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 98227     | 97                            | 98        | 97                              | 0.00          |
| 21/01/2026 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 9.25      | 107.3517                      | 108.3574  | 107.3517                        | 0.00          |
| 21/01/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 97268     | 96                            | 97        | 96                              | 0.00          |
| 21/01/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.31      | 109.2740                      | 110.2980  | 109.2740                        | 0.00          |
| 21/01/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 96881     | 96                            | 97        | 96                              | 0.00          |
| 21/01/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.38      | 106.0506                      | 107.0930  | 106.0506                        | 0.00          |
| 21/01/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 95870     | 95                            | 96        | 95                              | 0.00          |
| 21/01/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.46      | 107.8532                      | 108.9144  | 107.8532                        | 0.00          |
| 21/01/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 6765      | 6                             | 7         | 6                               | 0.00          |
| 21/01/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1459      | 2                             | 1         | 2                               | 0.00          |
| 21/01/2026 | RR87 On 05-February-26 |        |              | Bond Future | 6.88      | 105.2611                      | 105.3061  | 105.2611                        | 0.00          |
| 21/01/2026 | RR87 On 05-February-26 | 6.91   | Call         | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 05-February-26 | 6.91   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 07-May-26      |        |              | Bond Future | 6.78      | 102.9942                      | 103.0442  | 102.9942                        | 0.00          |
| 21/01/2026 | RR87 On 07-May-26      | 6.81   | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 07-May-26      | 6.81   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 06-August-26   |        |              | Bond Future | 6.49      | 101.0922                      | 101.1458  | 101.0922                        | 0.00          |
| 21/01/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 05-November-26 |        |              | Bond Future | 5.32      | 102.8302                      | 102.8854  | 102.8302                        | 0.00          |
| 21/01/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 05-February-26 |        |              | Bond Future | 6.89      | 108.4834                      | 108.5861  | 108.4834                        | 0.00          |
| 21/01/2026 | RR88 On 05-February-26 | 6.89   | Call         | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 05-February-26 | 6.89   | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 07-May-26      |        |              | Bond Future | 6.85      | 106.2466                      | 106.3557  | 106.2466                        | 0.00          |
| 21/01/2026 | RR88 On 07-May-26      | 6.84   | Call         | Bond Future | 217       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 07-May-26      | 6.84   | Put          | Bond Future | 236       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 06-August-26   |        |              | Bond Future | 6.79      | 105.2447                      | 105.3487  | 105.2447                        | 0.00          |
| 21/01/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 307       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 305       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 05-November-26 |        |              | Bond Future | 6.73      | 106.4685                      | 106.5812  | 106.4685                        | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 325       | 0                             | 0         | 0                               | 0.00          |
| 21/01/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/01/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |