



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: 02/02/2026 TO: 02/02/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 2029 On 05-February-26 |        |              | Bond Future        | 145.81    | 145.6776                      | 145.8125  | 145.6776                        | 1,419.00      |
| 02/02/2026 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 5703      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 146.96    | 146.8220                      | 146.9593  | 146.8220                        | 3,466.00      |
| 02/02/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 5139      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 149.61    | 149.4744                      | 149.6145  | 149.4744                        | 0.00          |
| 02/02/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 5514      | 5                             | 6         | 5                               | 0.00          |
| 02/02/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 150.75    | 150.6054                      | 150.7481  | 150.6054                        | 0.00          |
| 02/02/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 3188      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2029 On 04-February-27 |        |              | Bond Future | 153.38    | 153.2395                      | 153.3849  | 153.2395                        | 0.00          |
| 02/02/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future | 3665      | 4                             | 4         | 4                               | 0.00          |
| 02/02/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 05-February-26 |        |              | Bond Future | 7.18      | 102.9703                      | 103.0230  | 102.9703                        | 51,063.00     |
| 02/02/2026 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 7644      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 07-May-26      |        |              | Bond Future | 7.18      | 104.7818                      | 104.8354  | 104.7818                        | 155,141.00    |
| 02/02/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 6909      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 1803      | 2                             | 2         | 2                               | 1,000.00      |
| 02/02/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 2424      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 541       | 1                             | 1         | 1                               | 1,000.00      |
| 02/02/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 1,000.00      |
| 02/02/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 459       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.19      | 102.6400                      | 102.6947  | 102.6400                        | 47,851.00     |
| 02/02/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 6013      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 741       | 1                             | 1         | 1                               | 1,000.00      |
| 02/02/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 1857      | 2                             | 2         | 2                               | 1,000.00      |
| 02/02/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 2774      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 1,000.00      |
| 02/02/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 689       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.20      | 104.4061                      | 104.4620  | 104.4061                        | 0.00          |
| 02/02/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 3524      | 3                             | 4         | 3                               | 0.00          |
| 02/02/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 177       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.22      | 102.2007                      | 102.2578  | 102.2007                        | 0.00          |
| 02/02/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 497       | 1                             | 0         | 1                               | 0.00          |
| 02/02/2026 | 2031 On 05-February-26 |        |              | Bond Future | 113.62    | 113.4838                      | 113.6223  | 113.4838                        | 0.00          |
| 02/02/2026 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2031 On 07-May-26      |        |              | Bond Future | 115.65    | 115.5085                      | 115.6495  | 115.5085                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 1820      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2031 On 06-August-26   |        |              | Bond Future | 115.32    | 115.1810                      | 115.3244  | 115.1810                        | 1,893.00      |
| 02/02/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 1599      | 1                             | 2         | 1                               | 0.00          |
| 02/02/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2031 On 05-November-26 |        |              | Bond Future | 117.34    | 117.1901                      | 117.3363  | 117.1901                        | 0.00          |
| 02/02/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 5846      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2031 On 04-February-27 |        |              | Bond Future | 116.94    | 116.7890                      | 116.9374  | 116.7890                        | 0.00          |
| 02/02/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 1151      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2032 On 05-February-26 |        |              | Bond Future | 7.65      | 105.8585                      | 105.9096  | 105.8585                        | 21,722.00     |
| 02/02/2026 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 11479     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2032 On 07-May-26      |        |              | Bond Future | 7.68      | 103.5624                      | 103.6143  | 103.5624                        | 160,667.00    |
| 02/02/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 10911     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2032 On 06-August-26   |        |              | Bond Future | 7.70      | 105.4079                      | 105.4609  | 105.4079                        | 0.00          |
| 02/02/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 10357     | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2032 On 05-November-26 |        |              | Bond Future | 7.74      | 103.0646                      | 103.1187  | 103.0646                        | 0.00          |
| 02/02/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 6221      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2032 On 04-February-27 |        |              | Bond Future | 7.79      | 104.8419                      | 104.8972  | 104.8419                        | 0.00          |
| 02/02/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 02/02/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 731       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2033 On 05-February-26 |        |              | Bond Future | 143.46    | 143.4768                      | 143.4602  | 143.4768                        | 304.00        |
| 02/02/2026 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 10580     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2033 On 07-May-26      |        |              | Bond Future | 144.46    | 144.4796                      | 144.4626  | 144.4796                        | 11,491.00     |
| 02/02/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 9303      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2033 On 06-August-26   |        |              | Bond Future | 147.07    | 147.0897                      | 147.0727  | 147.0897                        | 0.00          |
| 02/02/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 12823     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2033 On 05-November-26 |        |              | Bond Future | 148.06    | 148.0768                      | 148.0596  | 148.0768                        | 0.00          |
| 02/02/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 10800     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2033 On 04-February-27 |        |              | Bond Future | 150.65    | 150.6668                      | 150.6497  | 150.6668                        | 0.00          |
| 02/02/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 7940      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 |        |              | Bond Future | 8.37      | 101.0223                      | 101.1332  | 101.0223                        | 52,283.00     |
| 02/02/2026 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 17720     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 23312     | 23                            | 23        | 23                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 16051     | 16                            | 16        | 16                              | 1,970.00      |
| 02/02/2026 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 21233     | 21                            | 21        | 21                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 18591     | 18                            | 19        | 18                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 14626     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 25555     | 25                            | 26        | 25                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 18807     | 19                            | 19        | 19                              | 1,030.00      |
| 02/02/2026 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 11372     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 8584      | 8                             | 9         | 8                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 11,500.00     |
| 02/02/2026 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 11,500.00     |
| 02/02/2026 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,030.00      |
| 02/02/2026 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,970.00      |
| 02/02/2026 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      |        |              | Bond Future | 8.42      | 102.7995                      | 102.9123  | 102.7995                        | 161,335.00    |
| 02/02/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 17831     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 23365     | 23                            | 23        | 23                              | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 15809     | 16                            | 16        | 16                              | 142.00        |
| 02/02/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 4272      | 4                             | 4         | 4                               | 1,500.00      |
| 02/02/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 7230      | 7                             | 7         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 10683     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 1,500.00      |
| 02/02/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 142.00        |
| 02/02/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.47      | 100.3718                      | 100.4868  | 100.3718                        | 2,539.00      |
| 02/02/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 19303     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 17164     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 13920     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 10087     | 10                            | 10        | 10                              | 2,541.00      |
| 02/02/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 2,541.00      |
| 02/02/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 152       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 2,541.00      |
| 02/02/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.52      | 102.0987                      | 102.2159  | 102.0987                        | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 13090     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 14199     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 10983     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 6776      | 7                             | 7         | 7                               | 4,490.00      |
| 02/02/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 284       | 0                             | 0         | 0                               | 4,490.00      |
| 02/02/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 689       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 4,490.00      |
| 02/02/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.57      | 99.6029                       | 99.7224   | 99.6029                         | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 6917      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 8460      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 5906      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 2091      | 2                             | 2         | 2                               | 4,490.00      |
| 02/02/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 1201      | 1                             | 1         | 1                               | 4,490.00      |
| 02/02/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 728       | 1                             | 1         | 1                               | 4,490.00      |
| 02/02/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 985       | 1                             | 1         | 1                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2038 On 05-February-26 |        |              | Bond Future | 158.06    | 158.8846                      | 158.0602  | 158.8846                        | 1,625.00      |
| 02/02/2026 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 14860     | 16                            | 15        | 16                              | 0.00          |
| 02/02/2026 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2038 On 07-May-26      |        |              | Bond Future | 160.88    | 161.7193                      | 160.8802  | 161.7193                        | 2,587.00      |
| 02/02/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 16350     | 17                            | 16        | 17                              | 0.00          |
| 02/02/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2038 On 06-August-26   |        |              | Bond Future | 161.59    | 162.4491                      | 161.5948  | 162.4491                        | 0.00          |
| 02/02/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 16875     | 18                            | 17        | 18                              | 0.00          |
| 02/02/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2038 On 05-November-26 |        |              | Bond Future | 164.41    | 165.2831                      | 164.4143  | 165.2831                        | 0.00          |
| 02/02/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 18104     | 19                            | 18        | 19                              | 0.00          |
| 02/02/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2038 On 04-February-27 |        |              | Bond Future | 165.07    | 165.9494                      | 165.0651  | 165.9494                        | 0.00          |
| 02/02/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 11235     | 12                            | 11        | 12                              | 0.00          |
| 02/02/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 |        |              | Bond Future | 8.68      | 102.6147                      | 102.7825  | 102.6147                        | 65,872.00     |
| 02/02/2026 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 19662     | 19                            | 20        | 19                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 21604     | 21                            | 22        | 21                              | 475.00        |
| 02/02/2026 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 29176     | 29                            | 29        | 29                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 17589     | 17                            | 18        | 17                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 12399     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 15050     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 9.20   | Call         | Bond Future | 4094      | 4                             | 4         | 4                               | 14,000.00     |
| 02/02/2026 | 2040 On 05-February-26 | 9.05   | Call         | Bond Future | 2931      | 3                             | 3         | 3                               | 13,500.00     |
| 02/02/2026 | 2040 On 05-February-26 | 9.40   | Call         | Bond Future | 5616      | 5                             | 6         | 5                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 8558      | 8                             | 9         | 8                               | 14,000.00     |
| 02/02/2026 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 11649     | 11                            | 12        | 11                              | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 14,000.00     |
| 02/02/2026 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 9.40   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 13,500.00     |
| 02/02/2026 | 2040 On 05-February-26 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 02/02/2026 | 2040 On 05-February-26 | 11.15  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 475.00        |
| 02/02/2026 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      |        |              | Bond Future | 8.73      | 104.4199                      | 104.5907  | 104.4199                        | 54,692.00     |
| 02/02/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 20165     | 20                            | 20        | 20                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 24969     | 25                            | 25        | 25                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 22229     | 22                            | 22        | 22                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 16858     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 23287     | 23                            | 23        | 23                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 20456     | 20                            | 20        | 20                              | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 14206     | 14                            | 14        | 14                              | 1,460.00      |
| 02/02/2026 | 2040 On 07-May-26      | 8.65   | Call         | Bond Future | 1029      | 1                             | 1         | 1                               | 27,500.00     |
| 02/02/2026 | 2040 On 07-May-26      | 8.65   | Put          | Bond Future | 1706      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 02/02/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 02/02/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 06-August-26   |        |              | Bond Future | 8.79      | 101.7706                      | 101.9444  | 101.7706                        | 41,362.00     |
| 02/02/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 22513     | 22                            | 23        | 22                              | 0.00          |
| 02/02/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 |        |              | Bond Future | 8.84      | 103.5214                      | 103.6986  | 103.5214                        | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 15547     | 15                            | 16        | 15                              | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 16769     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 13249     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 8593      | 8                             | 9         | 8                               | 2,300.00      |
| 02/02/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 2,300.00      |
| 02/02/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 118       | 0                             | 0         | 0                               | 2,300.00      |
| 02/02/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2040 On 04-February-27 |        |              | Bond Future | 8.90      | 100.7997                      | 100.9800  | 100.7997                        | 0.00          |
| 02/02/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 8566      | 8                             | 9         | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 9966      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 7076      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 2558      | 2                             | 3         | 2                               | 2,300.00      |
| 02/02/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 1421      | 1                             | 1         | 1                               | 2,300.00      |
| 02/02/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 3481      | 4                             | 3         | 4                               | 0.00          |
| 02/02/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 876       | 1                             | 1         | 1                               | 2,300.00      |
| 02/02/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1103      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2043 On 05-February-26 |        |              | Bond Future | 123.04    | 123.0548                      | 123.0408  | 123.0548                        | 0.00          |
| 02/02/2026 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 13381     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2043 On 07-May-26      |        |              | Bond Future | 125.24    | 125.2502                      | 125.2360  | 125.2502                        | 0.00          |
| 02/02/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 13536     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2043 On 06-August-26   |        |              | Bond Future | 124.65    | 124.6692                      | 124.6544  | 124.6692                        | 0.00          |
| 02/02/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 13774     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2043 On 05-November-26 |        |              | Bond Future | 126.83    | 126.8437                      | 126.8289  | 126.8437                        | 0.00          |
| 02/02/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 13990     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2043 On 04-February-27 |        |              | Bond Future | 126.16    | 126.1752                      | 126.1597  | 126.1752                        | 0.00          |
| 02/02/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 8660      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 |        |              | Bond Future | 8.90      | 98.6976                       | 98.8786   | 98.6976                         | 46,135.00     |
| 02/02/2026 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 19726     | 20                            | 20        | 20                              | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 19351     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 19036     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 17757     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 15439     | 15                            | 15        | 15                              | 9,000.00      |
| 02/02/2026 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 9508      | 9                             | 10        | 9                               | 9,000.00      |
| 02/02/2026 | 2044 On 05-February-26 | 10.00  | Call         | Bond Future | 8978      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,500.00      |
| 02/02/2026 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 9,000.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,500.00      |
| 02/02/2026 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 07-May-26      |        |              | Bond Future | 8.95      | 100.4339                      | 100.6181  | 100.4339                        | 107,508.00    |
| 02/02/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 20667     | 20                            | 21        | 20                              | 0.00          |
| 02/02/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 8596      | 8                             | 9         | 8                               | 0.00          |
| 02/02/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 2245.79   | 2.1742                        | 2.2458    | 2.1742                          | 0.00          |
| 02/02/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 1627.71   | 1.7403                        | 1.6277    | 1.7403                          | 0.00          |
| 02/02/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 111       | 0                             | 0         | 0                               | 15,000.00     |
| 02/02/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.01      | 97.8388                       | 98.0264   | 97.8388                         | 7,681.00      |
| 02/02/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 23701     | 24                            | 24        | 24                              | 0.00          |
| 02/02/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.06      | 99.5220                       | 99.7131   | 99.5220                         | 0.00          |
| 02/02/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 16931     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.12      | 96.8564                       | 97.0511   | 96.8564                         | 0.00          |
| 02/02/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 9479      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | 2046 On 05-February-26 |        |              | Bond Future | 142.35    | 141.5308                      | 142.3534  | 141.5308                        | 4,439.00      |
| 02/02/2026 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 20703     | 20                            | 21        | 20                              | 0.00          |
| 02/02/2026 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2046 On 07-May-26      |        |              | Bond Future | 142.61    | 141.7703                      | 142.6074  | 141.7703                        | 18,062.00     |
| 02/02/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 17657     | 17                            | 18        | 17                              | 0.00          |
| 02/02/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2046 On 06-August-26   |        |              | Bond Future | 145.18    | 144.3314                      | 145.1840  | 144.3314                        | 0.00          |
| 02/02/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 22804     | 22                            | 23        | 22                              | 0.00          |
| 02/02/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2046 On 05-November-26 |        |              | Bond Future | 145.40    | 144.5284                      | 145.3960  | 144.5284                        | 0.00          |
| 02/02/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 19916     | 19                            | 20        | 19                              | 0.00          |
| 02/02/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2046 On 04-February-27 |        |              | Bond Future | 147.94    | 147.0555                      | 147.9384  | 147.0555                        | 0.00          |
| 02/02/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 16848     | 16                            | 17        | 16                              | 0.00          |
| 02/02/2026 | 2046 On 04-February-27 | 131.09 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | 2050 On 05-February-26 |        |              | Bond Future        | 144.25    | 144.2712                      | 144.2547  | 144.2712                        | 2,558.00      |
| 02/02/2026 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 21435     | 21                            | 21        | 21                              | 0.00          |
| 02/02/2026 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2050 On 07-May-26      |        |              | Bond Future        | 146.83    | 146.8451                      | 146.8285  | 146.8451                        | 15,887.00     |
| 02/02/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 22758     | 23                            | 23        | 23                              | 0.00          |
| 02/02/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2050 On 06-August-26   |        |              | Bond Future        | 147.04    | 147.0565                      | 147.0396  | 147.0565                        | 0.00          |
| 02/02/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 23770     | 24                            | 24        | 24                              | 0.00          |
| 02/02/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 149.61    | 149.6221                      | 149.6050  | 149.6221                        | 0.00          |
| 02/02/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 25765     | 26                            | 26        | 26                              | 0.00          |
| 02/02/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 149.74    | 149.7600                      | 149.7425  | 149.7600                        | 0.00          |
| 02/02/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 17353     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | AL37 On 05-February-26 |        |              | Index Future       | 1275.04   | 1274.4020                     | 1275.0420 | 1274.4020                       | 0.00          |
| 02/02/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1297.47   | 1296.8220                     | 1297.4730 | 1296.8220                       | 0.00          |
| 02/02/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1320.36   | 1319.6880                     | 1320.3550 | 1319.6880                       | 0.00          |
| 02/02/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1343.36   | 1342.6700                     | 1343.3580 | 1342.6700                       | 0.00          |
| 02/02/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1366.57   | 1365.8610                     | 1366.5710 | 1365.8610                       | 0.00          |
| 02/02/2026 | AL7T On 05-February-26 |        |              | Index Future       | 1657.85   | 1656.4080                     | 1657.8540 | 1656.4080                       | 0.00          |
| 02/02/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1687.02   | 1685.5490                     | 1687.0190 | 1685.5490                       | 0.00          |
| 02/02/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1716.77   | 1715.2680                     | 1716.7710 | 1715.2680                       | 0.00          |
| 02/02/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1746.68   | 1745.1390                     | 1746.6800 | 1745.1390                       | 0.00          |
| 02/02/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1776.86   | 1775.2820                     | 1776.8620 | 1775.2820                       | 0.00          |
| 02/02/2026 | ALBI On 05-February-26 |        |              | Index Future       | 1399.40   | 1397.9400                     | 1399.4010 | 1397.9400                       | 0.00          |
| 02/02/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1424.02   | 1422.5330                     | 1424.0190 | 1422.5330                       | 75.00         |
| 02/02/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1449.13   | 1447.6150                     | 1449.1330 | 1447.6150                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1474.38   | 1472.8250                     | 1474.3790 | 1472.8250                       | 0.00          |
| 02/02/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1499.86   | 1498.2650                     | 1499.8560 | 1498.2650                       | 0.00          |
| 02/02/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C039 On 31-March-39    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 02/02/2026 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 02/02/2026 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C253 On 31-March-53    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C219 On 31-March-29    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C303 On 14-August-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 02/02/2026 | C303 On 28-February-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | ES33 On 05-February-26  |        |              | Bond Future        | 8.52      | 97.3619                       | 97.4188   | 97.3619                         | 0.00          |
| 02/02/2026 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 14223     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 8.58      | 95.3063                       | 95.3643   | 95.3063                         | 0.00          |
| 02/02/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 14484     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 8.64      | 97.0279                       | 97.0871   | 97.0279                         | 0.00          |
| 02/02/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 15218     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 8.71      | 94.9291                       | 94.9895   | 94.9291                         | 0.00          |
| 02/02/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 9661      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 8.80      | 96.5876                       | 96.6493   | 96.5876                         | 0.00          |
| 02/02/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 4153      | 4                             | 4         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | ES33 On 04-February-27 | 9.70     | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES42 On 05-February-26 |          |              | Bond Future | 9.10      | 97.3535                       | 97.4800   | 97.3535                         | 0.00          |
| 02/02/2026 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 18880     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES42 On 07-May-26      |          |              | Bond Future | 9.15      | 94.8262                       | 94.9549   | 94.8262                         | 0.00          |
| 02/02/2026 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 20314     | 20                            | 20        | 20                              | 0.00          |
| 02/02/2026 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES42 On 06-August-26   |          |              | Bond Future | 9.21      | 96.5389                       | 96.6700   | 96.5389                         | 0.00          |
| 02/02/2026 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 22196     | 22                            | 22        | 22                              | 0.00          |
| 02/02/2026 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES42 On 05-November-26 |          |              | Bond Future | 9.27      | 93.9593                       | 94.0930   | 93.9593                         | 0.00          |
| 02/02/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 16128     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.34      | 95.5996                       | 95.7359   | 95.5996                         | 0.00          |
| 02/02/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 6876      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GOVI On 05-February-26 |          |              | GOVI        | 1373.32   | 1371.8720                     | 1373.3220 | 1371.8720                       | 7.00          |
| 02/02/2026 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 2233220   | 222                           | 223       | 222                             | 0.00          |
| 02/02/2026 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1397.48   | 1396.0070                     | 1397.4810 | 1396.0070                       | 642.00        |
| 02/02/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 2204810   | 219                           | 220       | 219                             | 0.00          |
| 02/02/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1422.13   | 1420.6210                     | 1422.1270 | 1420.6210                       | 0.00          |
| 02/02/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 2331270   | 232                           | 233       | 232                             | 0.00          |
| 02/02/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1446.90   | 1445.3600                     | 1446.9030 | 1445.3600                       | 0.00          |
| 02/02/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1699030   | 168                           | 170       | 168                             | 0.00          |
| 02/02/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1471.91   | 1470.3260                     | 1471.9050 | 1470.3260                       | 0.00          |
| 02/02/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 1029050   | 101                           | 103       | 101                             | 0.00          |
| 02/02/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | I258 On 05-February-26  |        |              | Bond Future        | 129.49    | 129.5031                      | 129.4884  | 129.5031                        | 0.00          |
| 02/02/2026 | I258 On 05-February-26  | 111.65 | Call         | Bond Future        | 17838     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | I258 On 05-February-26  | 111.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | I258 On 07-May-26       |        |              | Bond Future        | 131.80    | 131.8137                      | 131.7986  | 131.8137                        | 0.00          |
| 02/02/2026 | I258 On 07-May-26       | 113.73 | Call         | Bond Future        | 18069     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | I258 On 07-May-26       | 113.73 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | I258 On 06-August-26    |        |              | Bond Future        | 131.34    | 131.3512                      | 131.3356  | 131.3512                        | 0.00          |
| 02/02/2026 | I258 On 06-August-26    | 112.95 | Call         | Bond Future        | 18386     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | I258 On 06-August-26    | 112.95 | Put          | Bond Future        | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | I258 On 05-November-26  |        |              | Bond Future        | 133.63    | 133.6422                      | 133.6268  | 133.6422                        | 0.00          |
| 02/02/2026 | I258 On 05-November-26  | 114.95 | Call         | Bond Future        | 18685     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | I258 On 05-November-26  | 114.95 | Put          | Bond Future        | 9         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | I258 On 04-February-27  |        |              | Bond Future        | 133.08    | 133.0927                      | 133.0766  | 133.0927                        | 0.00          |
| 02/02/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future        | 14339     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future        | 162       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | IGOV On 05-February-26  |        |              | Index Future       | 437.00    | 436.9070                      | 437.0020  | 436.9070                        | 5.00          |
| 02/02/2026 | IGOV On 07-May-26       |        |              | Index Future       | 444.80    | 444.7020                      | 444.7990  | 444.7020                        | 245.00        |
| 02/02/2026 | IGOV On 06-August-26    |        |              | Index Future       | 452.75    | 452.6500                      | 452.7500  | 452.6500                        | 0.00          |
| 02/02/2026 | IGOV On 05-November-26  |        |              | Index Future       | 460.74    | 460.6370                      | 460.7430  | 460.6370                        | 0.00          |
| 02/02/2026 | IGOV On 04-February-27  |        |              | Index Future       | 468.81    | 468.6970                      | 468.8080  | 468.6970                        | 0.00          |
| 02/02/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 02/02/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 02/02/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 02/02/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 02/02/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 02/02/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 02/02/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 02/02/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 02/02/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 02/02/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 02/02/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 02/02/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | JBAF On 18-March-26    |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 02/02/2026 | JBAF On 17-June-26     |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 02/02/2026 | R033 On 05-February-26 |        |              | Bond Future            | 7.77      | 115.6027                      | 115.6633  | 115.6027                        | 4,347.00      |
| 02/02/2026 | R033 On 05-February-26 | 10.49  | Call         | Bond Future            | 14453     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | R033 On 05-February-26 | 10.49  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R033 On 07-May-26      |        |              | Bond Future            | 7.80      | 112.5949                      | 112.6565  | 112.5949                        | 9,464.00      |
| 02/02/2026 | R033 On 07-May-26      | 10.38  | Call         | Bond Future            | 13380     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | R033 On 07-May-26      | 10.38  | Put          | Bond Future            | 12        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R033 On 06-August-26   |        |              | Bond Future            | 7.84      | 114.6014                      | 114.6642  | 114.6014                        | 223.00        |
| 02/02/2026 | R033 On 06-August-26   | 10.25  | Call         | Bond Future            | 12372     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | R033 On 06-August-26   | 10.25  | Put          | Bond Future            | 162       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R033 On 05-November-26 |        |              | Bond Future            | 7.88      | 111.5343                      | 111.5984  | 111.5343                        | 0.00          |
| 02/02/2026 | R033 On 05-November-26 | 9.33   | Call         | Bond Future            | 8095      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R033 On 05-November-26 | 9.33   | Put          | Bond Future            | 773       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R033 On 04-February-27 |        |              | Bond Future            | 7.93      | 113.4573                      | 113.5228  | 113.4573                        | 0.00          |
| 02/02/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future            | 5450      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future            | 1858      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 |        |              | Bond Future            | 8.03      | 109.2666                      | 109.3354  | 109.2666                        | 19,151.00     |
| 02/02/2026 | R035 On 05-February-26 | 10.79  | Call         | Bond Future            | 16241     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 9.25   | Call         | Bond Future            | 7614      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.44  | Call         | Bond Future            | 14372     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.94  | Call         | Bond Future            | 17026     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 12.44  | Call         | Bond Future            | 24394     | 24                            | 24        | 24                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.17  | Call         | Bond Future            | 12894     | 13                            | 13        | 13                              | 250.00        |
| 02/02/2026 | R035 On 05-February-26 | 10.67  | Call         | Bond Future            | 15606     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 11.00  | Call         | Bond Future            | 17338     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 11.17  | Call         | Bond Future            | 18213     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 8.45   | Call         | Bond Future            | 2696      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 8.85   | Call         | Bond Future            | 5194      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 8.64   | Call         | Bond Future            | 3893      | 4                             | 4         | 4                               | 350.00        |
| 02/02/2026 | R035 On 05-February-26 | 9.64   | Call         | Bond Future            | 9899      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 9.14   | Call         | Bond Future            | 6956      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 9.14   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 05-February-26 | 8.64   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R035 On 05-February-26 | 9.64   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 05-February-26 | 8.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 02/02/2026 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 02/02/2026 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 16,000.00     |
| 02/02/2026 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.07      | 106.6887                      | 106.7588  | 106.6887                        | 96,255.00     |
| 02/02/2026 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 16099     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 12390     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 9626      | 10                            | 10        | 10                              | 200.00        |
| 02/02/2026 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 15320     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 12661     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 9513      | 9                             | 10        | 9                               | 250.00        |
| 02/02/2026 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 9906      | 10                            | 10        | 10                              | 350.00        |
| 02/02/2026 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 14954     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 12281     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 15058     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 8.55   | Call         | Bond Future | 3362      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 8.79   | Call         | Bond Future | 4680      | 5                             | 5         | 5                               | 1,000.00      |
| 02/02/2026 | R035 On 07-May-26      | 9.20   | Call         | Bond Future | 7013      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 8.29   | Call         | Bond Future | 2051      | 2                             | 2         | 2                               | 1,000.00      |
| 02/02/2026 | R035 On 07-May-26      | 8.79   | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 9.20   | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 1,000.00      |
| 02/02/2026 | R035 On 07-May-26      | 8.29   | Put          | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 8.55   | Put          | Bond Future | 323       | 0                             | 0         | 0                               | 16,000.00     |
| 02/02/2026 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 250.00        |
| 02/02/2026 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.64  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   |        |              | Bond Future | 8.10      | 108.5901                      | 108.6616  | 108.5901                        | 56.00         |
| 02/02/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 16585     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 9647      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 12288     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 6970      | 7                             | 7         | 7                               | 250.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 6493      | 6                             | 6         | 6                               | 200.00        |
| 02/02/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 11819     | 12                            | 12        | 12                              | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 9165      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 2359      | 2                             | 2         | 2                               | 1,000.00      |
| 02/02/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 4721      | 5                             | 5         | 5                               | 1,000.00      |
| 02/02/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 7878      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 9594      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 6917      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 4318      | 4                             | 4         | 4                               | 350.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 607       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 124       | 0                             | 0         | 0                               | 350.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 1,000.00      |
| 02/02/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 534       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 250.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 250.00        |
| 02/02/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 268       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.15      | 105.9608                      | 106.0337  | 105.9608                        | 0.00          |
| 02/02/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 10910     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 9740      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 7199      | 7                             | 7         | 7                               | 0.00          |
| 02/02/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 4751      | 5                             | 5         | 5                               | 200.00        |
| 02/02/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 460       | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 248       | 0                             | 0         | 0                               | 200.00        |
| 02/02/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.20      | 107.7885                      | 107.8629  | 107.7885                        | 0.00          |
| 02/02/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 5680      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 962       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R038 On 05-February-26 |        |              | Bond Future | 8.50      | 121.6044                      | 121.7353  | 121.6044                        | 3,472.00      |
| 02/02/2026 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 21450     | 21                            | 21        | 21                              | 0.00          |
| 02/02/2026 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R038 On 07-May-26      |        |              | Bond Future | 8.55      | 118.2611                      | 118.3941  | 118.2611                        | 3,814.00      |
| 02/02/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 20545     | 20                            | 21        | 20                              | 0.00          |
| 02/02/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.60      | 120.3685                      | 120.5041  | 120.3685                        | 0.00          |
| 02/02/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 22152     | 22                            | 22        | 22                              | 0.00          |
| 02/02/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R038 On 05-November-26 |        |              | Bond Future | 8.65      | 116.9596                      | 117.0979  | 116.9596                        | 0.00          |
| 02/02/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 15086     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R038 On 04-February-27 |        |              | Bond Future | 8.72      | 118.9760                      | 119.1169  | 118.9760                        | 0.00          |
| 02/02/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 7722      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 1130      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R053 On 05-February-26 |        |              | Bond Future | 8.75      | 133.6981                      | 133.8330  | 133.6981                        | 9,697.00      |
| 02/02/2026 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 28499     | 28                            | 28        | 28                              | 0.00          |
| 02/02/2026 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R053 On 07-May-26      |        |              | Bond Future | 8.79      | 130.1905                      | 130.3276  | 130.1905                        | 73,457.00     |
| 02/02/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 29553     | 29                            | 30        | 29                              | 0.00          |
| 02/02/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R053 On 06-August-26   |        |              | Bond Future | 8.84      | 132.5104                      | 132.6503  | 132.5104                        | 0.00          |
| 02/02/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 33545     | 33                            | 34        | 33                              | 0.00          |
| 02/02/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R053 On 05-November-26 |        |              | Bond Future | 8.88      | 128.9326                      | 129.0752  | 128.9326                        | 0.00          |
| 02/02/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 24557     | 24                            | 25        | 24                              | 0.00          |
| 02/02/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R053 On 04-February-27 |        |              | Bond Future | 8.93      | 131.1556                      | 131.3009  | 131.1556                        | 0.00          |
| 02/02/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 13796     | 14                            | 14        | 14                              | 0.00          |
| 02/02/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 1768      | 2                             | 2         | 2                               | 0.00          |
| 02/02/2026 | R186 On 05-February-26 |        |              | Bond Future | 8.43      | 103.1324                      | 103.1324  | 103.1324                        | 0.00          |
| 02/02/2026 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.69      | 105.1300                      | 105.1300  | 105.1300                        | 0.00          |
| 02/02/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 02/02/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 02/02/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R202 On 05-February-26 |        |              | Bond Future | 295.26    | 295.0963                      | 295.2610  | 295.0963                        | 378.00        |
| 02/02/2026 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 17441     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R202 On 07-May-26      |        |              | Bond Future | 300.53    | 300.3611                      | 300.5289  | 300.3611                        | 772.00        |
| 02/02/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 22979     | 23                            | 23        | 23                              | 0.00          |
| 02/02/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R202 On 06-August-26   |        |              | Bond Future | 300.56    | 300.3897                      | 300.5606  | 300.3897                        | 253.00        |
| 02/02/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 21701     | 22                            | 22        | 22                              | 0.00          |
| 02/02/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R202 On 05-November-26 |        |              | Bond Future | 305.80    | 305.6305                      | 305.8049  | 305.6305                        | 0.00          |
| 02/02/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 25345     | 25                            | 25        | 25                              | 0.00          |
| 02/02/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R202 On 04-February-27 |        |              | Bond Future | 305.67    | 305.4939                      | 305.6710  | 305.4939                        | 0.00          |
| 02/02/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 10941     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | R202 On 04-February-27 | 294.73 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R209 On 05-February-26 |        |              | Bond Future | 8.22      | 88.8198                       | 88.8847   | 88.8198                         | 29,940.00     |
| 02/02/2026 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 14873     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R209 On 07-May-26      |        |              | Bond Future | 8.26      | 87.2320                       | 87.2980   | 87.2320                         | 40,334.00     |
| 02/02/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 15128     | 15                            | 15        | 15                              | 0.00          |
| 02/02/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.30      | 88.7865                       | 88.8538   | 88.7865                         | 3,673.00      |
| 02/02/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 16191     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.35      | 87.1651                       | 87.2338   | 87.1651                         | 0.00          |
| 02/02/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 10814     | 11                            | 11        | 11                              | 0.00          |
| 02/02/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.40      | 88.6685                       | 88.7385   | 88.6685                         | 0.00          |
| 02/02/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 5780      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R210 On 05-February-26 |        |              | Bond Future | 259.68    | 259.4739                      | 259.6817  | 259.4739                        | 424.00        |
| 02/02/2026 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 6582      | 6                             | 7         | 6                               | 0.00          |
| 02/02/2026 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R210 On 07-May-26      |        |              | Bond Future | 260.85    | 260.6384                      | 260.8498  | 260.6384                        | 1,163.00      |
| 02/02/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 5450      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R210 On 06-August-26   |        |              | Bond Future | 265.56    | 265.3468                      | 265.5625  | 265.3468                        | 0.00          |
| 02/02/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 5722      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R210 On 05-November-26 |        |              | Bond Future | 266.68    | 266.4581                      | 266.6775  | 266.4581                        | 0.00          |
| 02/02/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 13348     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R210 On 04-February-27 |        |              | Bond Future | 271.34    | 271.1177                      | 271.3416  | 271.1177                        | 0.00          |
| 02/02/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 5312      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R213 On 05-February-26 |        |              | Bond Future | 7.42      | 101.3761                      | 101.4185  | 101.3761                        | 13,480.00     |
| 02/02/2026 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 9548      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R213 On 07-May-26      |        |              | Bond Future | 7.43      | 99.6102                       | 99.6533   | 99.6102                         | 68,975.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 8809      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R213 On 06-August-26   |        |              | Bond Future | 7.45      | 101.3855                      | 101.4295  | 101.3855                        | 0.00          |
| 02/02/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 8030      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.48      | 99.5827                       | 99.6277   | 99.5827                         | 0.00          |
| 02/02/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 4641      | 5                             | 5         | 5                               | 0.00          |
| 02/02/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R213 On 04-February-27 |        |              | Bond Future | 7.52      | 101.3008                      | 101.3469  | 101.3008                        | 0.00          |
| 02/02/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 2716      | 3                             | 3         | 3                               | 0.00          |
| 02/02/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R214 On 05-February-26 |        |              | Bond Future | 8.70      | 84.5571                       | 84.6693   | 84.5571                         | 7,014.00      |
| 02/02/2026 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 15894     | 16                            | 16        | 16                              | 0.00          |
| 02/02/2026 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R214 On 07-May-26      |        |              | Bond Future | 8.74      | 82.7488                       | 82.8630   | 82.7488                         | 39,065.00     |
| 02/02/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 16920     | 17                            | 17        | 17                              | 0.00          |
| 02/02/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R214 On 06-August-26   |        |              | Bond Future | 8.79      | 84.2236                       | 84.3399   | 84.2236                         | 0.00          |
| 02/02/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 18718     | 19                            | 19        | 19                              | 0.00          |
| 02/02/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R214 On 05-November-26 |        |              | Bond Future | 8.84      | 82.3786                       | 82.4972   | 82.3786                         | 0.00          |
| 02/02/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 13321     | 13                            | 13        | 13                              | 0.00          |
| 02/02/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R214 On 04-February-27 |        |              | Bond Future | 8.89      | 83.7997                       | 83.9205   | 83.7997                         | 0.00          |
| 02/02/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 7521      | 7                             | 8         | 7                               | 0.00          |
| 02/02/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 |        |              | Bond Future | 8.87      | 102.6043                      | 102.7524  | 102.6043                        | 42,607.00     |
| 02/02/2026 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 20445     | 20                            | 20        | 20                              | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 9868      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 13594     | 13                            | 14        | 13                              | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 5696      | 6                             | 6         | 6                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 6981      | 7                             | 7         | 7                               | 12,500.00     |
| 02/02/2026 | R248 On 05-February-26 | 8.90   | Call         | Bond Future | 460       | 1                             | 0         | 1                               | 1,362.00      |
| 02/02/2026 | R248 On 05-February-26 | 9.40   | Call         | Bond Future | 4824      | 5                             | 5         | 5                               | 1,362.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R248 On 05-February-26 | 9.90   | Call         | Bond Future | 9059      | 9                             | 9         | 9                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,362.00      |
| 02/02/2026 | R248 On 05-February-26 | 9.40   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 8.90   | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 07-May-26      |        |              | Bond Future | 8.92      | 99.9727                       | 100.1233  | 99.9727                         | 266,493.00    |
| 02/02/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 21644     | 21                            | 22        | 21                              | 0.00          |
| 02/02/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 06-August-26   |        |              | Bond Future | 8.96      | 101.7544                      | 101.9078  | 101.7544                        | 0.00          |
| 02/02/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 25064     | 25                            | 25        | 25                              | 0.00          |
| 02/02/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.01      | 99.0706                       | 99.2270   | 99.0706                         | 0.00          |
| 02/02/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 18206     | 18                            | 18        | 18                              | 0.00          |
| 02/02/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.07      | 100.7794                      | 100.9387  | 100.7794                        | 0.00          |
| 02/02/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 10089     | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R2R9 On 05-February-26 |        |              | Bond Future | 8.62      | 113.1465                      | 113.3175  | 113.1465                        | 0.00          |
| 02/02/2026 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 100327    | 100                           | 100       | 100                             | 0.00          |
| 02/02/2026 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 8.67      | 110.1595                      | 110.3334  | 110.1595                        | 0.00          |
| 02/02/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 99484     | 99                            | 99        | 99                              | 0.00          |
| 02/02/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 8.72      | 112.1225                      | 112.2997  | 112.1225                        | 0.00          |
| 02/02/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 99180     | 99                            | 99        | 99                              | 0.00          |
| 02/02/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 8.78      | 109.0757                      | 109.2563  | 109.0757                        | 0.00          |
| 02/02/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 98286     | 98                            | 98        | 98                              | 0.00          |
| 02/02/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 8.84      | 110.9562                      | 111.1402  | 110.9562                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 8222      | 8                             | 8         | 8                               | 0.00          |
| 02/02/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | R4R2 On 05-February-26 |        |              | Bond Future | 8.78      | 114.9965                      | 115.1409  | 114.9965                        | 1,932.00      |
| 02/02/2026 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 101866    | 102                           | 102       | 102                             | 0.00          |
| 02/02/2026 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 8.83      | 111.9161                      | 112.0630  | 111.9161                        | 1,994.00      |
| 02/02/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 100974    | 101                           | 101       | 101                             | 0.00          |
| 02/02/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 8.88      | 113.9103                      | 114.0601  | 113.9103                        | 0.00          |
| 02/02/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 100643    | 100                           | 101       | 100                             | 0.00          |
| 02/02/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 8.94      | 110.7684                      | 110.9208  | 110.7684                        | 0.00          |
| 02/02/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 99698     | 100                           | 100       | 100                             | 0.00          |
| 02/02/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.00      | 112.6781                      | 112.8335  | 112.6781                        | 0.00          |
| 02/02/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 9744      | 10                            | 10        | 10                              | 0.00          |
| 02/02/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 519       | 1                             | 1         | 1                               | 0.00          |
| 02/02/2026 | RR87 On 05-February-26 |        |              | Bond Future | 6.86      | 105.3167                      | 105.3237  | 105.3167                        | 0.00          |
| 02/02/2026 | RR87 On 05-February-26 | 6.91   | Call         | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 05-February-26 | 6.91   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 07-May-26      |        |              | Bond Future | 6.74      | 103.0581                      | 103.0657  | 103.0581                        | 0.00          |
| 02/02/2026 | RR87 On 07-May-26      | 6.81   | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 07-May-26      | 6.81   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 06-August-26   |        |              | Bond Future | 6.45      | 101.1514                      | 101.1598  | 101.1514                        | 0.00          |
| 02/02/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 05-November-26 |        |              | Bond Future | 5.19      | 102.8919                      | 102.9006  | 102.8919                        | 0.00          |
| 02/02/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 05-February-26 |        |              | Bond Future | 6.86      | 108.6162                      | 108.6328  | 108.6162                        | 0.00          |
| 02/02/2026 | RR88 On 05-February-26 | 6.89   | Call         | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 05-February-26 | 6.89   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 07-May-26      |        |              | Bond Future | 6.82      | 106.3901                      | 106.4076  | 106.3901                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2026 | RR88 On 07-May-26      | 6.84   | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 07-May-26      | 6.84   | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 06-August-26   |        |              | Bond Future | 6.75      | 105.3726                      | 105.3894  | 105.3726                        | 0.00          |
| 02/02/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 291       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 249       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 05-November-26 |        |              | Bond Future | 6.68      | 106.6076                      | 106.6259  | 106.6076                        | 0.00          |
| 02/02/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 02/02/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 02/02/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |