



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: 03/03/2026 TO: 03/03/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 147.44 |       | 147.5118                      | 147.4422  | 147.5118                        | 4,443.00      |
| 03/03/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 5622   |       | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 150.11 |       | 150.1767                      | 150.1059  | 150.1767                        | 0.00          |
| 03/03/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 6006   |       | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 151.26 |       | 151.3320                      | 151.2600  | 151.3320                        | 0.00          |
| 03/03/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 3700   |       | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 153.90 |       | 153.9709                      | 153.8981  | 153.9709                        | 0.00          |
| 03/03/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 4178   |       | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | 2029 On 04-February-27 | 149.72 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2029 On 06-May-27      |        |              | Bond Future | 155.02    | 155.0937                      | 155.0197  | 155.0937                        | 0.00          |
| 03/03/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future | 1700      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 07-May-26      |        |              | Bond Future | 7.46      | 104.4565                      | 103.9428  | 104.4565                        | 152,932.00    |
| 03/03/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 6016      | 7                             | 6         | 7                               | 0.00          |
| 03/03/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 134       | 0                             | 0         | 0                               | 1,000.00      |
| 03/03/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 1017      | 1                             | 1         | 1                               | 1,000.00      |
| 03/03/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 1580      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 1,000.00      |
| 03/03/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.49      | 102.3086                      | 101.7858  | 102.3086                        | 48,508.00     |
| 03/03/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 5106      | 6                             | 5         | 6                               | 0.00          |
| 03/03/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 1154      | 2                             | 1         | 2                               | 1,000.00      |
| 03/03/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 1969      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 314       | 1                             | 0         | 1                               | 1,000.00      |
| 03/03/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 492       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 1,000.00      |
| 03/03/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.52      | 104.0768                      | 103.5453  | 104.0768                        | 0.00          |
| 03/03/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 2708      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.57      | 101.8602                      | 101.3197  | 101.8602                        | 0.00          |
| 03/03/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 1422      | 2                             | 1         | 2                               | 0.00          |
| 03/03/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 767       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2030 On 06-May-27      |        |              | Bond Future | 7.66      | 103.5678                      | 103.0185  | 103.5678                        | 0.00          |
| 03/03/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 521       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 1470      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2031 On 07-May-26      |        |              | Bond Future | 116.46    | 116.3128                      | 116.4629  | 116.3128                        | 1,798.00      |
| 03/03/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 2623      | 2                             | 3         | 2                               | 0.00          |
| 03/03/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2031 On 06-August-26   |        |              | Bond Future | 116.15    | 116.0012                      | 116.1542  | 116.0012                        | 1,893.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 2350      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2031 On 05-November-26 |        |              | Bond Future | 118.19    | 118.0336                      | 118.1895  | 118.0336                        | 0.00          |
| 03/03/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 6699      | 7                             | 7         | 7                               | 0.00          |
| 03/03/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2031 On 04-February-27 |        |              | Bond Future | 117.80    | 117.6404                      | 117.7981  | 117.6404                        | 0.00          |
| 03/03/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 1738      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 120       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2031 On 06-May-27      |        |              | Bond Future | 119.80    | 119.6415                      | 119.8022  | 119.6415                        | 0.00          |
| 03/03/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2032 On 07-May-26      |        |              | Bond Future | 7.90      | 103.3541                      | 102.5489  | 103.3541                        | 168,924.00    |
| 03/03/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 9845      | 11                            | 10        | 11                              | 0.00          |
| 03/03/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2032 On 06-August-26   |        |              | Bond Future | 7.94      | 105.1958                      | 104.3763  | 105.1958                        | 230.00        |
| 03/03/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 9271      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2032 On 05-November-26 |        |              | Bond Future | 7.99      | 102.8568                      | 102.0234  | 102.8568                        | 0.00          |
| 03/03/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 5206      | 6                             | 5         | 6                               | 0.00          |
| 03/03/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 293       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.06      | 104.6252                      | 103.7777  | 104.6252                        | 0.00          |
| 03/03/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 2760      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.14      | 102.2241                      | 101.3627  | 102.2241                        | 0.00          |
| 03/03/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | 2033 On 07-May-26      |        |              | Bond Future | 146.73    | 146.8268                      | 146.7285  | 146.8268                        | 7,827.00      |
| 03/03/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 11569     | 12                            | 12        | 12                              | 0.00          |
| 03/03/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2033 On 06-August-26   |        |              | Bond Future | 149.38    | 149.4794                      | 149.3794  | 149.4794                        | 0.00          |
| 03/03/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 15129     | 15                            | 15        | 15                              | 0.00          |
| 03/03/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2033 On 05-November-26 |        |              | Bond Future | 150.42    | 150.5205                      | 150.4189  | 150.5205                        | 0.00          |
| 03/03/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 13159     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2033 On 04-February-27 |        |              | Bond Future | 153.04    | 153.1453                      | 153.0424  | 153.1453                        | 0.00          |
| 03/03/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 10332     | 10                            | 10        | 10                              | 0.00          |
| 03/03/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2033 On 06-May-27      |        |              | Bond Future | 154.04    | 154.1496                      | 154.0446  | 154.1496                        | 0.00          |
| 03/03/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 2835      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      |        |              | Bond Future | 8.59      | 102.7530                      | 101.7238  | 102.7530                        | 204,820.00    |
| 03/03/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 16642     | 18                            | 17        | 18                              | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 22176     | 23                            | 22        | 23                              | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 14620     | 16                            | 15        | 16                              | 142.00        |
| 03/03/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 6013      | 7                             | 6         | 7                               | 1,500.00      |
| 03/03/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 9481      | 11                            | 9         | 11                              | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 3081      | 4                             | 3         | 4                               | 1,500.00      |
| 03/03/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 312       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 1,500.00      |
| 03/03/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 142.00        |
| 03/03/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.65      | 100.3242                      | 99.2766   | 100.3242                        | 2,559.00      |
| 03/03/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 18091     | 19                            | 18        | 19                              | 0.00          |
| 03/03/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 15950     | 17                            | 16        | 17                              | 0.00          |
| 03/03/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 12698     | 14                            | 13        | 14                              | 0.00          |
| 03/03/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 8896      | 10                            | 9         | 10                              | 2,541.00      |
| 03/03/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 2,541.00      |
| 03/03/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 2,541.00      |
| 03/03/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.70      | 102.0581                      | 100.9926  | 102.0581                        | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 11863     | 13                            | 12        | 13                              | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 12969     | 14                            | 13        | 14                              | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 9818      | 11                            | 10        | 11                              | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 5721      | 7                             | 6         | 7                               | 4,490.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 343       | 0                             | 0         | 0                               | 4,490.00      |
| 03/03/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 857       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 4,490.00      |
| 03/03/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.76      | 99.5561                       | 98.4725   | 99.5561                         | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5896      | 7                             | 6         | 7                               | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 7378      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 4949      | 6                             | 5         | 6                               | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1502      | 2                             | 2         | 2                               | 4,490.00      |
| 03/03/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 1493      | 1                             | 1         | 1                               | 4,490.00      |
| 03/03/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 3636      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 896       | 1                             | 1         | 1                               | 4,490.00      |
| 03/03/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1214      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2037 On 06-May-27      |        |              | Bond Future | 8.84      | 101.2246                      | 100.1231  | 101.2246                        | 0.00          |
| 03/03/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 2064      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 3746      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | 2038 On 07-May-26      |        |              | Bond Future | 165.52    | 165.8598                      | 165.5198  | 165.8598                        | 4,928.00      |
| 03/03/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 20990     | 21                            | 21        | 21                              | 0.00          |
| 03/03/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2038 On 06-August-26   |        |              | Bond Future | 166.32    | 166.6655                      | 166.3195  | 166.6655                        | 0.00          |
| 03/03/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 21600     | 22                            | 22        | 22                              | 0.00          |
| 03/03/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2038 On 05-November-26 |        |              | Bond Future | 169.23    | 169.5860                      | 169.2342  | 169.5860                        | 0.00          |
| 03/03/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 22924     | 23                            | 23        | 23                              | 0.00          |
| 03/03/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2038 On 04-February-27 |        |              | Bond Future | 169.96    | 170.3180                      | 169.9593  | 170.3180                        | 0.00          |
| 03/03/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 16129     | 16                            | 16        | 16                              | 0.00          |
| 03/03/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2038 On 06-May-27      |        |              | Bond Future | 172.85    | 173.2171                      | 172.8529  | 173.2171                        | 0.00          |
| 03/03/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 6753      | 7                             | 7         | 7                               | 0.00          |
| 03/03/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      |        |              | Bond Future | 8.83      | 105.0802                      | 103.8129  | 105.0802                        | 59,985.00     |
| 03/03/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 19387     | 21                            | 19        | 21                              | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 24192     | 25                            | 24        | 25                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 22509     | 24                            | 23        | 24                              | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 21451     | 23                            | 21        | 23                              | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 16078     | 17                            | 16        | 17                              | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 19678     | 21                            | 20        | 21                              | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 13420     | 15                            | 13        | 15                              | 1,460.00      |
| 03/03/2026 | 2040 On 07-May-26      | 8.65   | Call         | Bond Future | 563       | 1                             | 1         | 1                               | 27,500.00     |
| 03/03/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 03/03/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 03/03/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 07-May-26      | 8.65   | Put          | Bond Future | 2018      | 1                             | 2         | 1                               | 0.00          |
| 03/03/2026 | 2040 On 06-August-26   |        |              | Bond Future | 8.89      | 102.4422                      | 101.1524  | 102.4422                        | 41,162.00     |
| 03/03/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 21719     | 23                            | 22        | 23                              | 0.00          |
| 03/03/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 |        |              | Bond Future | 8.94      | 104.2127                      | 102.9008  | 104.2127                        | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 14715     | 16                            | 15        | 16                              | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 15944     | 17                            | 16        | 17                              | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 12421     | 14                            | 12        | 14                              | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 7842      | 9                             | 8         | 9                               | 2,300.00      |
| 03/03/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 2,300.00      |
| 03/03/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 782       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 2,300.00      |
| 03/03/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.01      | 101.4973                      | 100.1631  | 101.4973                        | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 7841      | 9                             | 8         | 9                               | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 2109      | 3                             | 2         | 3                               | 2,300.00      |
| 03/03/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 9217      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 6390      | 7                             | 6         | 7                               | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 1552      | 1                             | 2         | 1                               | 2,300.00      |
| 03/03/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 3850      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 2,300.00      |
| 03/03/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1194      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.08      | 103.1981                      | 101.8417  | 103.1981                        | 0.00          |
| 03/03/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2664      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 4188      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | 2043 On 07-May-26      |        |              | Bond Future | 128.69    | 129.5975                      | 128.6903  | 129.5975                        | 0.00          |
| 03/03/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 16990     | 18                            | 17        | 18                              | 0.00          |
| 03/03/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2043 On 06-August-26   |        |              | Bond Future | 128.17    | 129.0965                      | 128.1730  | 129.0965                        | 3,416.00      |
| 03/03/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 17293     | 18                            | 17        | 18                              | 0.00          |
| 03/03/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2043 On 05-November-26 |        |              | Bond Future | 130.42    | 131.3582                      | 130.4190  | 131.3582                        | 0.00          |
| 03/03/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 17579     | 19                            | 18        | 19                              | 0.00          |
| 03/03/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2043 On 04-February-27 |        |              | Bond Future | 129.80    | 130.7611                      | 129.8043  | 130.7611                        | 0.00          |
| 03/03/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 12183     | 13                            | 12        | 13                              | 0.00          |
| 03/03/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2043 On 06-May-27      |        |              | Bond Future | 132.01    | 132.9851                      | 132.0124  | 132.9851                        | 0.00          |
| 03/03/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 5214      | 6                             | 5         | 6                               | 0.00          |
| 03/03/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 682       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2044 On 07-May-26      |        |              | Bond Future | 8.98      | 101.7343                      | 100.3539  | 101.7343                        | 130,199.00    |
| 03/03/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 20402     | 22                            | 20        | 22                              | 0.00          |
| 03/03/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 8299      | 10                            | 8         | 10                              | 0.00          |
| 03/03/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 1749.99   | 2.6049                        | 1.7500    | 2.6049                          | 0.00          |
| 03/03/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 15,000.00     |
| 03/03/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 1396.05   | 0.8706                        | 1.3961    | 0.8706                          | 0.00          |
| 03/03/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.04      | 99.1620                       | 97.7571   | 99.1620                         | 7,516.00      |
| 03/03/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 23429     | 25                            | 23        | 25                              | 0.00          |
| 03/03/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 3414      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 2104      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 2445      | 2                             | 2         | 2                               | 7,000.00      |
| 03/03/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 1645      | 1                             | 2         | 1                               | 7,000.00      |
| 03/03/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.09      | 100.8758                      | 99.4468   | 100.8758                        | 0.00          |
| 03/03/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 16607     | 18                            | 17        | 18                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 133       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.15      | 98.2282                       | 96.7748   | 98.2282                         | 0.00          |
| 03/03/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 9176      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1170      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.22      | 99.8741                       | 98.3967   | 99.8741                         | 0.00          |
| 03/03/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 3154      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | 2046 On 07-May-26      |        |              | Bond Future | 149.74    | 149.1836                      | 149.7440  | 149.1836                        | 18,662.00     |
| 03/03/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 24794     | 24                            | 25        | 24                              | 0.00          |
| 03/03/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2046 On 06-August-26   |        |              | Bond Future | 152.45    | 151.8785                      | 152.4492  | 151.8785                        | 0.00          |
| 03/03/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 30069     | 29                            | 30        | 29                              | 0.00          |
| 03/03/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2046 On 05-November-26 |        |              | Bond Future | 152.80    | 152.2198                      | 152.8006  | 152.2198                        | 0.00          |
| 03/03/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 27321     | 27                            | 27        | 27                              | 0.00          |
| 03/03/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2046 On 04-February-27 |        |              | Bond Future | 155.46    | 154.8738                      | 155.4648  | 154.8738                        | 0.00          |
| 03/03/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 24375     | 24                            | 24        | 24                              | 0.00          |
| 03/03/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2046 On 06-May-27      |        |              | Bond Future | 155.76    | 155.1543                      | 155.7552  | 155.1543                        | 0.00          |
| 03/03/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 6765      | 6                             | 7         | 6                               | 0.00          |
| 03/03/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2050 On 07-May-26      |        |              | Bond Future | 154.66    | 154.3977                      | 154.6610  | 154.3977                        | 17,225.00     |
| 03/03/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 30591     | 30                            | 31        | 30                              | 0.00          |
| 03/03/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2050 On 06-August-26   |        |              | Bond Future | 155.01    | 154.7468                      | 155.0149  | 154.7468                        | 0.00          |
| 03/03/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 31745     | 31                            | 32        | 31                              | 0.00          |
| 03/03/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2050 On 05-November-26 |        |              | Bond Future | 157.73    | 157.4584                      | 157.7317  | 157.4584                        | 0.00          |
| 03/03/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future | 33892     | 34                            | 34        | 34                              | 0.00          |
| 03/03/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 2050 On 04-February-27 |        |              | Bond Future | 158.00    | 157.7249                      | 158.0024  | 157.7249                        | 0.00          |
| 03/03/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future | 25612     | 25                            | 26        | 25                              | 0.00          |
| 03/03/2026 | 2050 On 04-February-27 | 132.39 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 160.69    | 160.4096                      | 160.6922  | 160.4096                        | 0.00          |
| 03/03/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 10232     | 10                            | 10        | 10                              | 0.00          |
| 03/03/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1285.05   | 1293.1770                     | 1285.0450 | 1293.1770                       | 0.00          |
| 03/03/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1307.70   | 1315.9750                     | 1307.7000 | 1315.9750                       | 0.00          |
| 03/03/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1330.58   | 1338.9920                     | 1330.5760 | 1338.9920                       | 0.00          |
| 03/03/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1353.50   | 1362.0530                     | 1353.4950 | 1362.0530                       | 0.00          |
| 03/03/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1376.28   | 1384.9750                     | 1376.2770 | 1384.9750                       | 0.00          |
| 03/03/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1666.08   | 1681.5160                     | 1666.0810 | 1681.5160                       | 0.00          |
| 03/03/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1695.45   | 1711.1600                     | 1695.4540 | 1711.1600                       | 0.00          |
| 03/03/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1725.11   | 1741.0900                     | 1725.1120 | 1741.0900                       | 0.00          |
| 03/03/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1754.83   | 1771.0760                     | 1754.8270 | 1771.0760                       | 0.00          |
| 03/03/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1784.37   | 1800.8810                     | 1784.3650 | 1800.8810                       | 0.00          |
| 03/03/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1412.24   | 1426.0770                     | 1412.2420 | 1426.0770                       | 76.00         |
| 03/03/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1437.14   | 1451.2180                     | 1437.1400 | 1451.2180                       | 0.00          |
| 03/03/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1462.28   | 1476.6010                     | 1462.2800 | 1476.6010                       | 0.00          |
| 03/03/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1487.47   | 1502.0310                     | 1487.4670 | 1502.0310                       | 0.00          |
| 03/03/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1512.51   | 1527.3090                     | 1512.5050 | 1527.3090                       | 0.00          |
| 03/03/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C039 On 31-March-39    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 03/03/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 03/03/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 03/03/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CI43 On 31-January-43   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 8.75      | 95.2451                       | 94.4797   | 95.2451                         | 0.00          |
| 03/03/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 13599     | 14                            | 14        | 14                              | 0.00          |
| 03/03/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 8.82      | 96.9657                       | 96.1866   | 96.9657                         | 0.00          |
| 03/03/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 14318     | 15                            | 14        | 15                              | 0.00          |
| 03/03/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 8.90      | 94.8736                       | 94.0810   | 94.8736                         | 0.00          |
| 03/03/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 8753      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 8.99      | 96.5266                       | 95.7203   | 96.5266                         | 0.00          |
| 03/03/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 3224      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.10      | 94.3766                       | 93.5570   | 94.3766                         | 0.00          |
| 03/03/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 1368      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | ES42 On 07-May-26       |        |              | Bond Future        | 9.22      | 95.6614                       | 94.4002   | 95.6614                         | 0.00          |
| 03/03/2026 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 19759     | 21                            | 20        | 21                              | 0.00          |
| 03/03/2026 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.28      | 97.3894                       | 96.1054   | 97.3894                         | 0.00          |
| 03/03/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 21631     | 23                            | 22        | 23                              | 0.00          |
| 03/03/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.35      | 94.8324                       | 93.5261   | 94.8324                         | 0.00          |
| 03/03/2026 | ES42 On 05-November-26  | 11.66  | Call         | Bond Future        | 15561     | 17                            | 16        | 17                              | 0.00          |
| 03/03/2026 | ES42 On 05-November-26  | 11.66  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES42 On 04-February-27  |        |              | Bond Future        | 9.42      | 96.4833                       | 95.1546   | 96.4833                         | 0.00          |
| 03/03/2026 | ES42 On 04-February-27  | 10.29  | Call         | Bond Future        | 6295      | 8                             | 6         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES42 On 06-May-27      |          |              | Bond Future | 9.49      | 93.8602                       | 92.5090   | 93.8602                         | 0.00          |
| 03/03/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 1233      | 0                             | 1         | 0                               | 0.00          |
| 03/03/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1385.65   | 1399.6000                     | 1385.6500 | 1399.6000                       | 602.00        |
| 03/03/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 2086500   | 223                           | 209       | 223                             | 0.00          |
| 03/03/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1410.08   | 1424.2740                     | 1410.0790 | 1424.2740                       | 0.00          |
| 03/03/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 2210790   | 235                           | 221       | 235                             | 0.00          |
| 03/03/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1434.75   | 1449.1860                     | 1434.7460 | 1449.1860                       | 0.00          |
| 03/03/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1577460   | 172                           | 158       | 172                             | 0.00          |
| 03/03/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1459.46   | 1474.1440                     | 1459.4590 | 1474.1440                       | 0.00          |
| 03/03/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 904590    | 105                           | 90        | 105                             | 0.00          |
| 03/03/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1484.03   | 1498.9530                     | 1484.0250 | 1498.9530                       | 0.00          |
| 03/03/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 570250    | 72                            | 57        | 72                              | 0.00          |
| 03/03/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/03/2026 | I258 On 07-May-26      |          |              | Bond Future | 140.35    | 139.8667                      | 140.3488  | 139.8667                        | 0.00          |
| 03/03/2026 | I258 On 07-May-26      | 113.73   | Call         | Bond Future | 26619     | 26                            | 27        | 26                              | 0.00          |
| 03/03/2026 | I258 On 07-May-26      | 113.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | I258 On 06-August-26   |          |              | Bond Future | 140.04    | 139.5512                      | 140.0420  | 139.5512                        | 0.00          |
| 03/03/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 27092     | 27                            | 27        | 27                              | 0.00          |
| 03/03/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | I258 On 05-November-26 |          |              | Bond Future | 142.50    | 141.9963                      | 142.4959  | 141.9963                        | 0.00          |
| 03/03/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 27546     | 27                            | 28        | 27                              | 0.00          |
| 03/03/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | I258 On 04-February-27 |          |              | Bond Future | 142.09    | 141.5847                      | 142.0920  | 141.5847                        | 0.00          |
| 03/03/2026 | I258 On 04-February-27 | 118.90   | Call         | Bond Future | 23195     | 23                            | 23        | 23                              | 0.00          |
| 03/03/2026 | I258 On 04-February-27 | 118.90   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | I258 On 06-May-27      |          |              | Bond Future | 144.51    | 143.9932                      | 144.5096  | 143.9932                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | I258 On 06-May-27       | 134.78 | Call         | Bond Future            | 10493     | 10                            | 10        | 10                              | 0.00          |
| 03/03/2026 | I258 On 06-May-27       | 134.78 | Put          | Bond Future            | 763       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | IGOV On 07-May-26       |        |              | Index Future           | 457.20    | 457.1220                      | 457.1990  | 457.1220                        | 251.00        |
| 03/03/2026 | IGOV On 06-August-26    |        |              | Index Future           | 465.37    | 465.2920                      | 465.3710  | 465.2920                        | 0.00          |
| 03/03/2026 | IGOV On 05-November-26  |        |              | Index Future           | 473.62    | 473.5400                      | 473.6210  | 473.5400                        | 0.00          |
| 03/03/2026 | IGOV On 04-February-27  |        |              | Index Future           | 481.89    | 481.8030                      | 481.8860  | 481.8030                        | 0.00          |
| 03/03/2026 | IGOV On 06-May-27       |        |              | Index Future           | 490.10    | 490.0160                      | 490.1030  | 490.0160                        | 0.00          |
| 03/03/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 03/03/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 03/03/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 03/03/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 03/03/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 03/03/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 03/03/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 03/03/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 03/03/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 03/03/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 03/03/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 03/03/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 03/03/2026 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 03/03/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 03/03/2026 | R033 On 07-May-26       |        |              | Bond Future            | 8.01      | 112.4156                      | 111.5211  | 112.4156                        | 9,512.00      |
| 03/03/2026 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 12236     | 13                            | 12        | 13                              | 0.00          |
| 03/03/2026 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 4         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.05      | 114.4187                      | 113.5083  | 114.4187                        | 223.00        |
| 03/03/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 11191     | 12                            | 11        | 12                              | 0.00          |
| 03/03/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 137       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.10      | 111.3572                      | 110.4314  | 111.3572                        | 0.00          |
| 03/03/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 6956      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 802       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R033 On 04-February-27  |        |              | Bond Future            | 8.16      | 113.2715                      | 112.3299  | 113.2715                        | 0.00          |
| 03/03/2026 | R033 On 04-February-27  | 8.65   | Call         | Bond Future            | 4416      | 5                             | 4         | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 2017      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | R033 On 06-May-27      |        |              | Bond Future | 8.24      | 110.1331                      | 109.1761  | 110.1331                        | 0.00          |
| 03/03/2026 | R033 On 06-May-27      | 7.93   | Call         | Bond Future | 2143      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R033 On 06-May-27      | 7.93   | Put          | Bond Future | 3661      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.29      | 106.2351                      | 105.3237  | 106.2351                        | 104,944.00    |
| 03/03/2026 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 14663     | 16                            | 15        | 16                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 13623     | 15                            | 14        | 15                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 10952     | 12                            | 11        | 12                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 8188      | 9                             | 8         | 9                               | 200.00        |
| 03/03/2026 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 13885     | 15                            | 14        | 15                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 8076      | 9                             | 8         | 9                               | 250.00        |
| 03/03/2026 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 11223     | 12                            | 11        | 12                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 8469      | 9                             | 8         | 9                               | 350.00        |
| 03/03/2026 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 13518     | 14                            | 14        | 14                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 10843     | 12                            | 11        | 12                              | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 8.31   | Call         | Bond Future | 1103      | 2                             | 1         | 2                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 8.55   | Call         | Bond Future | 2110      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 8.29   | Call         | Bond Future | 1032      | 2                             | 1         | 2                               | 1,000.00      |
| 03/03/2026 | R035 On 07-May-26      | 8.79   | Call         | Bond Future | 3321      | 4                             | 3         | 4                               | 1,000.00      |
| 03/03/2026 | R035 On 07-May-26      | 9.20   | Call         | Bond Future | 5587      | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 9.20   | Put          | Bond Future | 68        | 0                             | 0         | 0                               | 1,000.00      |
| 03/03/2026 | R035 On 07-May-26      | 8.79   | Put          | Bond Future | 248       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 8.29   | Put          | Bond Future | 1052      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 8.55   | Put          | Bond Future | 507       | 0                             | 1         | 0                               | 16,000.00     |
| 03/03/2026 | R035 On 07-May-26      | 8.31   | Put          | Bond Future | 997       | 1                             | 1         | 1                               | 16,000.00     |
| 03/03/2026 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 250.00        |
| 03/03/2026 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 03/03/2026 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 350.00        |
| 03/03/2026 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 03/03/2026 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 200.00        |
| 03/03/2026 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |

| 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R035 On 07-May-26    | 10.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 |        |              | Bond Future | 8.34      | 108.1282                      | 107.2007  | 108.1282                        | 156.00        |
| 03/03/2026 | R035 On 06-August-26 | 11.06  | Call         | Bond Future | 15123     | 16                            | 15        | 16                              | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.72   | Call         | Bond Future | 8194      | 9                             | 8         | 9                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.22   | Call         | Bond Future | 5557      | 6                             | 6         | 6                               | 250.00        |
| 03/03/2026 | R035 On 06-August-26 | 10.22  | Call         | Bond Future | 10825     | 12                            | 11        | 12                              | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 7.70   | Call         | Bond Future | 126       | 0                             | 0         | 0                               | 5,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 7.90   | Call         | Bond Future | 351       | 1                             | 0         | 1                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 8.34   | Call         | Bond Future | 1501      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 7.95   | Call         | Bond Future | 435       | 1                             | 0         | 1                               | 5,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 8.71   | Call         | Bond Future | 3031      | 4                             | 3         | 4                               | 350.00        |
| 03/03/2026 | R035 On 06-August-26 | 8.29   | Call         | Bond Future | 1327      | 2                             | 1         | 2                               | 1,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 8.79   | Call         | Bond Future | 3405      | 4                             | 3         | 4                               | 1,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 9.39   | Call         | Bond Future | 6446      | 7                             | 6         | 7                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.71   | Call         | Bond Future | 8141      | 9                             | 8         | 9                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.21   | Call         | Bond Future | 5505      | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.13   | Call         | Bond Future | 5093      | 6                             | 5         | 6                               | 200.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.63   | Call         | Bond Future | 7716      | 9                             | 8         | 9                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 10.13  | Call         | Bond Future | 10357     | 11                            | 10        | 11                              | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 10.13  | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 200.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.63   | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 200.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.13   | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.21   | Put          | Bond Future | 321       | 0                             | 0         | 0                               | 350.00        |
| 03/03/2026 | R035 On 06-August-26 | 8.71   | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 9.71   | Put          | Bond Future | 133       | 0                             | 0         | 0                               | 350.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.39   | Put          | Bond Future | 233       | 0                             | 0         | 0                               | 1,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 8.79   | Put          | Bond Future | 678       | 0                             | 1         | 0                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 8.29   | Put          | Bond Future | 1631      | 1                             | 2         | 1                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 8.34   | Put          | Bond Future | 1496      | 1                             | 1         | 1                               | 5,000.00      |
| 03/03/2026 | R035 On 06-August-26 | 7.95   | Put          | Bond Future | 2867      | 2                             | 3         | 2                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 7.90   | Put          | Bond Future | 3101      | 2                             | 3         | 2                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 7.70   | Put          | Bond Future | 4159      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | R035 On 06-August-26 | 10.22  | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 250.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.72   | Put          | Bond Future | 131       | 0                             | 0         | 0                               | 250.00        |
| 03/03/2026 | R035 On 06-August-26 | 9.22   | Put          | Bond Future | 316       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.39      | 105.4992                      | 104.5558  | 105.4992                        | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 9463      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 3516      | 4                             | 4         | 4                               | 200.00        |
| 03/03/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 8309      | 9                             | 8         | 9                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 5831      | 7                             | 6         | 7                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 4277      | 5                             | 4         | 5                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 2182      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 702       | 1                             | 1         | 1                               | 600.00        |
| 03/03/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 1725      | 1                             | 2         | 1                               | 600.00        |
| 03/03/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 3287      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 891       | 1                             | 1         | 1                               | 600.00        |
| 03/03/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 570       | 0                             | 1         | 0                               | 200.00        |
| 03/03/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 295       | 0                             | 0         | 0                               | 200.00        |
| 03/03/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 216       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.46      | 107.3135                      | 106.3542  | 107.3135                        | 0.00          |
| 03/03/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4406      | 5                             | 4         | 5                               | 0.00          |
| 03/03/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.53      | 104.6161                      | 103.6409  | 104.6161                        | 0.00          |
| 03/03/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1662      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 3281      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | R038 On 07-May-26      |        |              | Bond Future | 8.70      | 118.3869                      | 117.1744  | 118.3869                        | 4,043.00      |
| 03/03/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 19325     | 21                            | 19        | 21                              | 0.00          |
| 03/03/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R038 On 06-August-26   |        |              | Bond Future | 8.75      | 120.4964                      | 119.2624  | 120.4964                        | 0.00          |
| 03/03/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 20908     | 22                            | 21        | 22                              | 0.00          |
| 03/03/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R038 On 05-November-26 |        |              | Bond Future | 8.81      | 117.0991                      | 115.8439  | 117.0991                        | 0.00          |
| 03/03/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 13829     | 15                            | 14        | 15                              | 0.00          |
| 03/03/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R038 On 04-February-27 |        |              | Bond Future | 8.88      | 119.1119                      | 117.8354  | 119.1119                        | 0.00          |
| 03/03/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 6696      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 1386      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R038 On 06-May-27      |        |              | Bond Future | 8.96      | 115.6304                      | 114.3329  | 115.6304                        | 0.00          |
| 03/03/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2414      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 4311      | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | R053 On 07-May-26      |        |              | Bond Future | 8.85      | 131.5982                      | 129.6485  | 131.5982                        | 76,855.00     |
| 03/03/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 28873     | 31                            | 29        | 31                              | 0.00          |
| 03/03/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R053 On 06-August-26   |        |              | Bond Future | 8.89      | 133.9432                      | 131.9588  | 133.9432                        | 0.00          |
| 03/03/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 32850     | 35                            | 33        | 35                              | 0.00          |
| 03/03/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R053 On 05-November-26 |        |              | Bond Future | 8.94      | 130.4003                      | 128.3819  | 130.4003                        | 0.00          |
| 03/03/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 23806     | 26                            | 24        | 26                              | 0.00          |
| 03/03/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R053 On 04-February-27 |        |              | Bond Future | 8.99      | 132.6420                      | 130.5891  | 132.6420                        | 0.00          |
| 03/03/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 13160     | 15                            | 13        | 15                              | 0.00          |
| 03/03/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 1844      | 1                             | 2         | 1                               | 0.00          |
| 03/03/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.04      | 129.0098                      | 126.9229  | 129.0098                        | 0.00          |
| 03/03/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 4841      | 6                             | 5         | 6                               | 0.00          |
| 03/03/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 6357      | 5                             | 6         | 5                               | 0.00          |
| 03/03/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.69      | 105.1300                      | 105.1300  | 105.1300                        | 0.00          |
| 03/03/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 03/03/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 03/03/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R202 On 07-May-26      |        |              | Bond Future | 305.48    | 306.0990                      | 305.4788  | 306.0990                        | 772.00        |
| 03/03/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 27929     | 29                            | 28        | 29                              | 0.00          |
| 03/03/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R202 On 06-August-26   |        |              | Bond Future | 305.60    | 306.2335                      | 305.6026  | 306.2335                        | 253.00        |
| 03/03/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 26743     | 27                            | 27        | 27                              | 0.00          |
| 03/03/2026 | R202 On 06-August-26   | 278.86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R202 On 05-November-26 |        |              | Bond Future | 310.96    | 311.6000                      | 310.9587  | 311.6000                        | 0.00          |
| 03/03/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 30499     | 31                            | 30        | 31                              | 0.00          |
| 03/03/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R202 On 04-February-27 |        |              | Bond Future | 310.90    | 311.5517                      | 310.8977  | 311.5517                        | 0.00          |
| 03/03/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 16168     | 17                            | 16        | 17                              | 0.00          |
| 03/03/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R202 On 06-May-27      |        |              | Bond Future | 316.19    | 316.8548                      | 316.1907  | 316.8548                        | 0.00          |
| 03/03/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 9201      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R209 On 07-May-26      |        |              | Bond Future | 8.44      | 87.1165                       | 86.2226   | 87.1165                         | 45,556.00     |
| 03/03/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 14053     | 15                            | 14        | 15                              | 0.00          |
| 03/03/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.49      | 88.6689                       | 87.7590   | 88.6689                         | 3,553.00      |
| 03/03/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 15094     | 16                            | 15        | 16                              | 0.00          |
| 03/03/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.54      | 87.0522                       | 86.1268   | 87.0522                         | 0.00          |
| 03/03/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 9710      | 11                            | 10        | 11                              | 0.00          |
| 03/03/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.60      | 88.5491                       | 87.6080   | 88.5491                         | 0.00          |
| 03/03/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4763      | 5                             | 5         | 5                               | 0.00          |
| 03/03/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 665       | 1                             | 1         | 1                               | 3,237.00      |
| 03/03/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 3452      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 1429      | 1                             | 1         | 1                               | 3,237.00      |
| 03/03/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 3941      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R209 On 06-May-27      |        |              | Bond Future | 8.67      | 86.8863                       | 85.9296   | 86.8863                         | 0.00          |
| 03/03/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 3098      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | R210 On 07-May-26      |        |              | Bond Future | 261.01    | 261.0144                      | 261.0069  | 261.0144                        | 1,191.00      |
| 03/03/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 5607      | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R210 On 06-August-26   |        |              | Bond Future | 265.72    | 265.7296                      | 265.7223  | 265.7296                        | 0.00          |
| 03/03/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 5882      | 6                             | 6         | 6                               | 0.00          |
| 03/03/2026 | R210 On 06-August-26   | 259.84 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R210 On 05-November-26 |        |              | Bond Future | 266.86    | 266.8692                      | 266.8616  | 266.8692                        | 0.00          |
| 03/03/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 13532     | 14                            | 14        | 14                              | 0.00          |
| 03/03/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R210 On 04-February-27 |        |              | Bond Future | 271.52    | 271.5222                      | 271.5152  | 271.5222                        | 0.00          |
| 03/03/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 5485      | 5                             | 5         | 5                               | 0.00          |
| 03/03/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R210 On 06-May-27      |        |              | Bond Future | 272.57    | 272.5737                      | 272.5663  | 272.5737                        | 0.00          |
| 03/03/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 1436      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R213 On 07-May-26      |        |              | Bond Future | 7.70      | 99.2401                       | 98.6094   | 99.2401                         | 82,402.00     |
| 03/03/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 7765      | 8                             | 8         | 8                               | 0.00          |
| 03/03/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R213 On 06-August-26   |        |              | Bond Future | 7.73      | 101.0085                      | 100.3666  | 101.0085                        | 0.00          |
| 03/03/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 6968      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.78      | 99.2068                       | 98.5541   | 99.2068                         | 0.00          |
| 03/03/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 3673      | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R213 On 04-February-27 |        |              | Bond Future | 7.84      | 100.9133                      | 100.2495  | 100.9133                        | 0.00          |
| 03/03/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1859      | 2                             | 2         | 2                               | 0.00          |
| 03/03/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 866       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R213 On 06-May-27      |        |              | Bond Future | 7.92      | 99.0595                       | 98.3849   | 99.0595                         | 0.00          |
| 03/03/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 1893      | 1                             | 2         | 1                               | 0.00          |
| 03/03/2026 | R214 On 07-May-26      |        |              | Bond Future | 8.81      | 83.4726                       | 82.3453   | 83.4726                         | 39,547.00     |
| 03/03/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 16402     | 18                            | 16        | 18                              | 0.00          |
| 03/03/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R214 On 06-August-26   |        |              | Bond Future | 8.86      | 84.9600                       | 83.8127   | 84.9600                         | 0.00          |
| 03/03/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 18188     | 19                            | 18        | 19                              | 0.00          |
| 03/03/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R214 On 05-November-26 |        |              | Bond Future | 8.91      | 83.1343                       | 81.9672   | 83.1343                         | 0.00          |
| 03/03/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 12751     | 14                            | 13        | 14                              | 0.00          |
| 03/03/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 135       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R214 On 04-February-27 |        |              | Bond Future | 8.97      | 84.5641                       | 83.3772   | 84.5641                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 7022      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1036      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.03      | 82.6890                       | 81.4824   | 82.6890                         | 0.00          |
| 03/03/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 03/03/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 3565      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      |        |              | Bond Future | 8.95      | 101.1756                      | 99.8259   | 101.1756                        | 288,882.00    |
| 03/03/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 21346     | 23                            | 21        | 23                              | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 8.30   | Call         | Bond Future | 18        | 0                             | 0         | 0                               | 1,620.00      |
| 03/03/2026 | R248 On 07-May-26      | 8.70   | Call         | Bond Future | 526       | 1                             | 1         | 1                               | 1,620.00      |
| 03/03/2026 | R248 On 07-May-26      | 9.18   | Call         | Bond Future | 2946      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 9.19   | Call         | Bond Future | 3013      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 9.19   | Put          | Bond Future | 787       | 0                             | 1         | 0                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 9.18   | Put          | Bond Future | 810       | 0                             | 1         | 0                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 8.70   | Put          | Bond Future | 2899      | 2                             | 3         | 2                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 8.30   | Put          | Bond Future | 6408      | 5                             | 6         | 5                               | 0.00          |
| 03/03/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R248 On 06-August-26   |        |              | Bond Future | 8.99      | 102.9785                      | 101.6048  | 102.9785                        | 0.00          |
| 03/03/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 24757     | 26                            | 25        | 26                              | 0.00          |
| 03/03/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 2487      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 9167      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 502       | 0                             | 1         | 0                               | 1,762.00      |
| 03/03/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 2435      | 2                             | 2         | 2                               | 1,762.00      |
| 03/03/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.05      | 100.3238                      | 98.9266   | 100.3238                        | 0.00          |
| 03/03/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 17847     | 19                            | 18        | 19                              | 0.00          |
| 03/03/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 146       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.10      | 102.0491                      | 100.6280  | 102.0491                        | 0.00          |
| 03/03/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 9773      | 11                            | 10        | 11                              | 0.00          |
| 03/03/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1285      | 1                             | 1         | 1                               | 0.00          |
| 03/03/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.16      | 99.3265                       | 97.8819   | 99.3265                         | 0.00          |
| 03/03/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 3531      | 4                             | 4         | 4                               | 0.00          |
| 03/03/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 4549      | 4                             | 5         | 4                               | 0.00          |
| 03/03/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 8.79      | 110.6224                      | 109.4187  | 110.6224                        | 0.00          |
| 03/03/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 98569     | 100                           | 99        | 100                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 8.84      | 112.5935                      | 111.3685  | 112.5935                        | 0.00          |
| 03/03/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 98249     | 99                            | 98        | 99                              | 0.00          |
| 03/03/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 8.90      | 109.5635                      | 108.3175  | 109.5635                        | 0.00          |
| 03/03/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 97347     | 99                            | 97        | 99                              | 0.00          |
| 03/03/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 8.97      | 111.4469                      | 110.1797  | 111.4469                        | 0.00          |
| 03/03/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 7239      | 8                             | 7         | 8                               | 0.00          |
| 03/03/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 512       | 0                             | 1         | 0                               | 0.00          |
| 03/03/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.05      | 108.3408                      | 107.0528  | 108.3408                        | 0.00          |
| 03/03/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2354      | 3                             | 2         | 3                               | 0.00          |
| 03/03/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 3986      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 8.91      | 112.8108                      | 111.3213  | 112.8108                        | 4,216.00      |
| 03/03/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 100232    | 102                           | 100       | 102                             | 0.00          |
| 03/03/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 8.97      | 114.8209                      | 113.3050  | 114.8209                        | 0.00          |
| 03/03/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 99888     | 101                           | 100       | 101                             | 0.00          |
| 03/03/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.03      | 111.7035                      | 110.1615  | 111.7035                        | 0.00          |
| 03/03/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 98939     | 100                           | 99        | 100                             | 0.00          |
| 03/03/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.09      | 113.6236                      | 112.0554  | 113.6236                        | 0.00          |
| 03/03/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 8902      | 10                            | 9         | 10                              | 0.00          |
| 03/03/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 455       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.16      | 110.4281                      | 108.8339  | 110.4281                        | 0.00          |
| 03/03/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2863      | 4                             | 3         | 4                               | 0.00          |
| 03/03/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 4274      | 3                             | 4         | 3                               | 0.00          |
| 03/03/2026 | RR87 On 07-May-26      |        |              | Bond Future | 6.89      | 103.0231                      | 102.9818  | 103.0231                        | 0.00          |
| 03/03/2026 | RR87 On 07-May-26      | 6.81   | Call         | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR87 On 07-May-26      | 6.81   | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR87 On 06-August-26   |        |              | Bond Future | 6.66      | 101.1282                      | 101.0844  | 101.1282                        | 0.00          |
| 03/03/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 76        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2026 | RR87 On 05-November-26 |        |              | Bond Future | 5.79      | 102.8761                      | 102.8318  | 102.8761                        | 0.00          |
| 03/03/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 07-May-26      |        |              | Bond Future | 6.91      | 106.3628                      | 106.2680  | 106.3628                        | 0.00          |
| 03/03/2026 | RR88 On 07-May-26      | 6.84   | Call         | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 07-May-26      | 6.84   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 06-August-26   |        |              | Bond Future | 6.86      | 105.3466                      | 105.2565  | 105.3466                        | 0.00          |
| 03/03/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 05-November-26 |        |              | Bond Future | 6.81      | 106.5876                      | 106.4909  | 106.5876                        | 0.00          |
| 03/03/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 03/03/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 03/03/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |