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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 23/03/2026 TO: 23/03/2026**

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 146.37    | 146.3273                      | 146.3658  | 146.3273                        | 4,468.00      |
| 23/03/2026 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 4546      | 5                             | 5         | 5                               | 0.00          |
| 23/03/2026 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 149.06    | 149.0235                      | 149.0627  | 149.0235                        | 0.00          |
| 23/03/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4963      | 5                             | 5         | 5                               | 0.00          |
| 23/03/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 150.35    | 150.3131                      | 150.3524  | 150.3131                        | 0.00          |
| 23/03/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 2792      | 3                             | 3         | 3                               | 0.00          |
| 23/03/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 153.22    | 153.1765                      | 153.2166  | 153.1765                        | 0.00          |
| 23/03/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 3497      | 3                             | 3         | 3                               | 0.00          |
| 23/03/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2029 On 06-May-27      |        |              | Bond Future | 154.56    | 154.5208                      | 154.5607  | 154.5208                        | 0.00          |
| 23/03/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future | 1241      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 07-May-26      |        |              | Bond Future | 8.20      | 100.5913                      | 101.5701  | 100.5913                        | 144,093.00    |
| 23/03/2026 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 3652      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 35        | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 145       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 1042      | 2                             | 1         | 2                               | 1,000.00      |
| 23/03/2026 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 1602      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 3183      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 06-August-26   |        |              | Bond Future | 8.29      | 98.4105                       | 99.4070   | 98.4105                         | 31,547.00     |
| 23/03/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 2890      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 149       | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 486       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 10        | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 1866      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 1156      | 2                             | 1         | 2                               | 1,000.00      |
| 23/03/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 05-November-26 |        |              | Bond Future | 8.35      | 100.2168                      | 101.2315  | 100.2168                        | 0.00          |
| 23/03/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 964       | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | 2030 On 04-February-27 |        |              | Bond Future | 8.41      | 98.0958                       | 99.1296   | 98.0958                         | 0.00          |
| 23/03/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1924      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.52      | 99.8982                       | 100.9511  | 99.8982                         | 0.00          |
| 23/03/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 3083      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | 2031 On 07-May-26      |        |              | Bond Future | 113.87    | 113.8702                      | 113.8685  | 113.8702                        | 1,798.00      |
| 23/03/2026 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 314       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 286       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2031 On 06-August-26   |        |              | Bond Future | 113.55    | 113.5522                      | 113.5500  | 113.5522                        | 1,727.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 371       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2031 On 05-November-26 |        |              | Bond Future | 115.66    | 115.6625                      | 115.6602  | 115.6625                        | 0.00          |
| 23/03/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4171      | 4                             | 4         | 4                               | 0.00          |
| 23/03/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2031 On 04-February-27 |        |              | Bond Future | 115.40    | 115.4051                      | 115.4013  | 115.4051                        | 0.00          |
| 23/03/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2031 On 06-May-27      |        |              | Bond Future | 117.55    | 117.5523                      | 117.5486  | 117.5523                        | 0.00          |
| 23/03/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 434       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2032 On 07-May-26      |        |              | Bond Future | 8.59      | 97.9227                       | 99.3716   | 97.9227                         | 167,530.00    |
| 23/03/2026 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6672      | 5                             | 7         | 5                               | 0.00          |
| 23/03/2026 | 2032 On 07-May-26      |        | Call         | Bond Future | 522.20    | 0.1663                        | 0.5222    | 0.1663                          | 0.00          |
| 23/03/2026 | 2032 On 07-May-26      |        | Put          | Bond Future | 1150.62   | 2.2436                        | 1.1506    | 2.2436                          | 0.00          |
| 23/03/2026 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.67      | 99.7028                       | 101.1780  | 99.7028                         | 230.00        |
| 23/03/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6164      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.73      | 97.3731                       | 98.8751   | 97.3731                         | 0.00          |
| 23/03/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2636      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 872       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.80      | 99.2061                       | 100.7364  | 99.2061                         | 0.00          |
| 23/03/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 2306      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.89      | 96.8704                       | 98.4290   | 96.8704                         | 0.00          |
| 23/03/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 233       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 4515      | 6                             | 5         | 6                               | 0.00          |
| 23/03/2026 | 2033 On 07-May-26      |        |              | Bond Future | 141.93    | 141.8905                      | 141.9332  | 141.8905                        | 8,671.00      |
| 23/03/2026 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 6773      | 7                             | 7         | 7                               | 0.00          |
| 23/03/2026 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2033 On 06-August-26   |        |              | Bond Future | 144.55    | 144.5049                      | 144.5484  | 144.5049                        | 0.00          |
| 23/03/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 10298     | 10                            | 10        | 10                              | 0.00          |
| 23/03/2026 | 2033 On 06-August-26   | 134.25 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2033 On 05-November-26 |        |              | Bond Future | 145.65    | 145.6084                      | 145.6521  | 145.6084                        | 0.00          |
| 23/03/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 8392      | 8                             | 8         | 8                               | 0.00          |
| 23/03/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2033 On 04-February-27 |        |              | Bond Future | 148.43    | 148.3822                      | 148.4267  | 148.3822                        | 0.00          |
| 23/03/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 5717      | 6                             | 6         | 6                               | 0.00          |
| 23/03/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2033 On 06-May-27      |        |              | Bond Future | 149.58    | 149.5319                      | 149.5765  | 149.5319                        | 0.00          |
| 23/03/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 1634      | 2                             | 2         | 2                               | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      |        |              | Bond Future | 9.18      | 95.6758                       | 97.7800   | 95.6758                         | 220,089.00    |
| 23/03/2026 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 12698     | 11                            | 13        | 11                              | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 18232     | 16                            | 18        | 16                              | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 10677     | 9                             | 11        | 9                               | 142.00        |
| 23/03/2026 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 2366      | 1                             | 2         | 1                               | 1,500.00      |
| 23/03/2026 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 5573      | 4                             | 6         | 4                               | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 458       | 0                             | 0         | 0                               | 1,500.00      |
| 23/03/2026 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 362       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 1633      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 1,500.00      |
| 23/03/2026 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 142.00        |
| 23/03/2026 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2037 On 06-August-26   |        |              | Bond Future | 9.25      | 93.1550                       | 95.2974   | 93.1550                         | 230.00        |
| 23/03/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 14120     | 12                            | 14        | 12                              | 0.00          |
| 23/03/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 11998     | 10                            | 12        | 10                              | 0.00          |
| 23/03/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 8835      | 7                             | 9         | 7                               | 0.00          |
| 23/03/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 5215      | 4                             | 5         | 4                               | 2,541.00      |
| 23/03/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 2,541.00      |
| 23/03/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 470       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 2,541.00      |
| 23/03/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2037 On 05-November-26 |        |              | Bond Future | 9.31      | 94.8649                       | 97.0465   | 94.8649                         | 0.00          |
| 23/03/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 8182      | 6                             | 8         | 6                               | 0.00          |
| 23/03/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 9237      | 7                             | 9         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 6220      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2706      | 2                             | 3         | 2                               | 4,490.00      |
| 23/03/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 690       | 1                             | 1         | 1                               | 4,490.00      |
| 23/03/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 1788      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 324       | 1                             | 0         | 1                               | 4,490.00      |
| 23/03/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 433       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 |        |              | Bond Future | 9.38      | 92.3928                       | 94.6155   | 92.3928                         | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 2840      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 4081      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 2104      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 246       | 0                             | 0         | 0                               | 4,490.00      |
| 23/03/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 2505      | 4                             | 3         | 4                               | 4,490.00      |
| 23/03/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 6237      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 1456      | 2                             | 1         | 2                               | 4,490.00      |
| 23/03/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 2014      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2037 On 06-May-27      |        |              | Bond Future | 9.45      | 94.0900                       | 96.3538   | 94.0900                         | 0.00          |
| 23/03/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 479       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 5931      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | 2038 On 07-May-26      |        |              | Bond Future | 156.87    | 156.8733                      | 156.8714  | 156.8733                        | 4,978.00      |
| 23/03/2026 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 12341     | 12                            | 12        | 12                              | 0.00          |
| 23/03/2026 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2038 On 06-August-26   |        |              | Bond Future | 157.57    | 157.5700                      | 157.5678  | 157.5700                        | 0.00          |
| 23/03/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 12848     | 13                            | 13        | 13                              | 0.00          |
| 23/03/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2038 On 05-November-26 |        |              | Bond Future | 160.50    | 160.4984                      | 160.4959  | 160.4984                        | 0.00          |
| 23/03/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 14186     | 14                            | 14        | 14                              | 0.00          |
| 23/03/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2038 On 04-February-27 |        |              | Bond Future | 161.32    | 161.3216                      | 161.3177  | 161.3216                        | 0.00          |
| 23/03/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 7488      | 7                             | 7         | 7                               | 0.00          |
| 23/03/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2038 On 06-May-27      |        |              | Bond Future | 164.32    | 164.3241                      | 164.3205  | 164.3241                        | 0.00          |
| 23/03/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      |        |              | Bond Future | 9.40      | 96.8386                       | 99.4144   | 96.8386                         | 55,678.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 14988     | 12                            | 15        | 12                              | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 19793     | 17                            | 20        | 17                              | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 18111     | 16                            | 18        | 16                              | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 17052     | 14                            | 17        | 14                              | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 11681     | 9                             | 12        | 9                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 15280     | 13                            | 15        | 13                              | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 9030      | 7                             | 9         | 7                               | 1,460.00      |
| 23/03/2026 | 2040 On 07-May-26      | 8.65   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 27,500.00     |
| 23/03/2026 | 2040 On 07-May-26      |        | Call         | Bond Future | 911.78    | 0.2297                        | 0.9118    | 0.2297                          | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      |        | Put          | Bond Future | 1497.35   | 3.3912                        | 1.4974    | 3.3912                          | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 8.65   | Put          | Bond Future | 5856      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 23/03/2026 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 23/03/2026 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.48      | 94.0883                       | 96.7110   | 94.0883                         | 48,186.00     |
| 23/03/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 17283     | 15                            | 17        | 15                              | 0.00          |
| 23/03/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.54      | 95.8154                       | 98.4860   | 95.8154                         | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 10547     | 8                             | 11        | 8                               | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 11703     | 9                             | 12        | 9                               | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 8335      | 6                             | 8         | 6                               | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 4207      | 3                             | 4         | 3                               | 2,300.00      |
| 23/03/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 623       | 1                             | 1         | 1                               | 2,300.00      |
| 23/03/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 1562      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 265       | 1                             | 0         | 1                               | 2,300.00      |
| 23/03/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 386       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.60      | 93.1107                       | 95.8316   | 93.1107                         | 0.00          |
| 23/03/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 4196      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 407       | 0                             | 0         | 0                               | 2,300.00      |
| 23/03/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 5398      | 4                             | 5         | 4                               | 0.00          |
| 23/03/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 3001      | 2                             | 3         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 2494      | 4                             | 2         | 4                               | 2,300.00      |
| 23/03/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 6478      | 9                             | 6         | 9                               | 0.00          |
| 23/03/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1456      | 2                             | 1         | 2                               | 2,300.00      |
| 23/03/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1880      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.67      | 94.8209                       | 97.5921   | 94.8209                         | 0.00          |
| 23/03/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 672       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 6446      | 9                             | 6         | 9                               | 0.00          |
| 23/03/2026 | 2043 On 07-May-26      |        |              | Bond Future | 122.56    | 121.3786                      | 122.5614  | 121.3786                        | 0.00          |
| 23/03/2026 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 10861     | 10                            | 11        | 10                              | 0.00          |
| 23/03/2026 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2043 On 06-August-26   |        |              | Bond Future | 121.97    | 120.7688                      | 121.9728  | 120.7688                        | 3,416.00      |
| 23/03/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 11093     | 10                            | 11        | 10                              | 0.00          |
| 23/03/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2043 On 05-November-26 |        |              | Bond Future | 124.24    | 123.0134                      | 124.2396  | 123.0134                        | 0.00          |
| 23/03/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 11402     | 10                            | 11        | 10                              | 0.00          |
| 23/03/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2043 On 04-February-27 |        |              | Bond Future | 123.71    | 122.4581                      | 123.7059  | 122.4581                        | 0.00          |
| 23/03/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 6287      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2043 On 06-May-27      |        |              | Bond Future | 126.01    | 124.7362                      | 126.0076  | 124.7362                        | 0.00          |
| 23/03/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 1490      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 2962      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | 2044 On 07-May-26      |        |              | Bond Future | 9.45      | 93.5405                       | 96.4552   | 93.5405                         | 143,537.00    |
| 23/03/2026 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 16504     | 14                            | 17        | 14                              | 0.00          |
| 23/03/2026 | 2044 On 07-May-26      | 10.00  | Call         | Bond Future | 4532      | 2                             | 5         | 2                               | 0.00          |
| 23/03/2026 | 2044 On 07-May-26      |        | Call         | Bond Future | 235.20    | 0.0340                        | 0.2352    | 0.0340                          | 0.00          |
| 23/03/2026 | 2044 On 07-May-26      | 10.00  | Put          | Bond Future | 209       | 1                             | 0         | 1                               | 15,000.00     |
| 23/03/2026 | 2044 On 07-May-26      |        | Put          | Bond Future | 3780.00   | 6.4935                        | 3.7800    | 6.4935                          | 0.00          |
| 23/03/2026 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.52      | 90.8556                       | 93.8233   | 90.8556                         | 4,100.00      |
| 23/03/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 19498     | 17                            | 19        | 17                              | 0.00          |
| 23/03/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 1098      | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 623       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 3328      | 2                             | 3         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 1472      | 3                             | 1         | 3                               | 14,500.00     |
| 23/03/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 4898      | 7                             | 5         | 7                               | 7,000.00      |
| 23/03/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 3263      | 6                             | 3         | 6                               | 7,000.00      |
| 23/03/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.57      | 92.5233                       | 95.5453   | 92.5233                         | 0.00          |
| 23/03/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 12856     | 10                            | 13        | 10                              | 0.00          |
| 23/03/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 283       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.63      | 89.8819                       | 92.9607   | 89.8819                         | 0.00          |
| 23/03/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 5852      | 4                             | 6         | 4                               | 0.00          |
| 23/03/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1660      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.69      | 91.5328                       | 94.6685   | 91.5328                         | 0.00          |
| 23/03/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 1160      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 6073      | 9                             | 6         | 9                               | 0.00          |
| 23/03/2026 | 2046 On 07-May-26      |        |              | Bond Future | 133.98    | 137.3768                      | 133.9786  | 137.3768                        | 18,662.00     |
| 23/03/2026 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 9029      | 12                            | 9         | 12                              | 0.00          |
| 23/03/2026 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2046 On 06-August-26   |        |              | Bond Future | 136.45    | 139.9081                      | 136.4473  | 139.9081                        | 0.00          |
| 23/03/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 14067     | 18                            | 14        | 18                              | 0.00          |
| 23/03/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2046 On 05-November-26 |        |              | Bond Future | 136.66    | 140.1829                      | 136.6571  | 140.1829                        | 0.00          |
| 23/03/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 11177     | 15                            | 11        | 15                              | 0.00          |
| 23/03/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2046 On 04-February-27 |        |              | Bond Future | 139.26    | 142.8533                      | 139.2603  | 142.8533                        | 0.00          |
| 23/03/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 8170      | 12                            | 8         | 12                              | 0.00          |
| 23/03/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2046 On 06-May-27      |        |              | Bond Future | 139.48    | 143.1438                      | 139.4823  | 143.1438                        | 0.00          |
| 23/03/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 9508      | 6                             | 10        | 6                               | 0.00          |
| 23/03/2026 | 2050 On 07-May-26      |        |              | Bond Future | 137.52    | 141.4947                      | 137.5222  | 141.4947                        | 17,225.00     |
| 23/03/2026 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 13452     | 17                            | 13        | 17                              | 0.00          |
| 23/03/2026 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2050 On 06-August-26   |        |              | Bond Future | 137.61    | 141.6580                      | 137.6120  | 141.6580                        | 0.00          |
| 23/03/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 14342     | 18                            | 14        | 18                              | 0.00          |
| 23/03/2026 | 2050 On 06-August-26   | 123.27 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 140.17    | 144.2904                      | 140.1693  | 144.2904                        | 0.00          |
| 23/03/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 16329     | 20                            | 16        | 20                              | 0.00          |
| 23/03/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 140.35    | 144.5508                      | 140.3496  | 144.5508                        | 0.00          |
| 23/03/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 7960      | 12                            | 8         | 12                              | 0.00          |
| 23/03/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 142.96    | 147.2410                      | 142.9619  | 147.2410                        | 0.00          |
| 23/03/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 7498      | 3                             | 7         | 3                               | 0.00          |
| 23/03/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1250.44   | 1235.2530                     | 1250.4410 | 1235.2530                       | 0.00          |
| 23/03/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1272.93   | 1257.4670                     | 1272.9260 | 1257.4670                       | 0.00          |
| 23/03/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1296.53   | 1280.7860                     | 1296.5270 | 1280.7860                       | 0.00          |
| 23/03/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1320.93   | 1304.8930                     | 1320.9300 | 1304.8930                       | 0.00          |
| 23/03/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1345.25   | 1328.9080                     | 1345.2460 | 1328.9080                       | 0.00          |
| 23/03/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1605.21   | 1573.2020                     | 1605.2110 | 1573.2020                       | 0.00          |
| 23/03/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1634.08   | 1601.4940                     | 1634.0750 | 1601.4940                       | 0.00          |
| 23/03/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1664.37   | 1631.1920                     | 1664.3720 | 1631.1920                       | 0.00          |
| 23/03/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1695.70   | 1661.8960                     | 1695.6980 | 1661.8960                       | 0.00          |
| 23/03/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1726.91   | 1692.4810                     | 1726.9140 | 1692.4810                       | 0.00          |
| 23/03/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1362.73   | 1333.7120                     | 1362.7300 | 1333.7120                       | 79.00         |
| 23/03/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1387.23   | 1357.6960                     | 1387.2330 | 1357.6960                       | 0.00          |
| 23/03/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1412.95   | 1382.8740                     | 1412.9540 | 1382.8740                       | 0.00          |
| 23/03/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1439.55   | 1408.9030                     | 1439.5480 | 1408.9030                       | 0.00          |
| 23/03/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1466.05   | 1434.8320                     | 1466.0480 | 1434.8320                       | 0.00          |
| 23/03/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C007 On 31-January-37  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 23/03/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 23/03/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 23/03/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C446 On 31-March-46     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 9.35      | 89.9191                       | 91.5137   | 89.9191                         | 0.00          |
| 23/03/2026 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 10633     | 9                             | 11        | 9                               | 0.00          |
| 23/03/2026 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.44      | 91.5760                       | 93.1999   | 91.5760                         | 0.00          |
| 23/03/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 11331     | 10                            | 11        | 10                              | 0.00          |
| 23/03/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.52      | 89.4846                       | 91.1386   | 89.4846                         | 0.00          |
| 23/03/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 5810      | 4                             | 6         | 4                               | 0.00          |
| 23/03/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.62      | 91.1893                       | 92.8748   | 91.1893                         | 0.00          |
| 23/03/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 378       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.72      | 89.0913                       | 90.8083   | 89.0913                         | 0.00          |
| 23/03/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 4117      | 6                             | 4         | 6                               | 0.00          |
| 23/03/2026 | ES42 On 07-May-26       |        |              | Bond Future        | 9.77      | 87.6147                       | 90.1968   | 87.6147                         | 0.00          |
| 23/03/2026 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 15555     | 13                            | 16        | 13                              | 0.00          |
| 23/03/2026 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.85      | 89.2292                       | 91.8589   | 89.2292                         | 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 |
|------------|------------------------|----------|--------------|-------------|---------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 17385   |       | 15                            | 17        | 15                              | 0.00          |
| 23/03/2026 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES42 On 05-November-26 |          |              | Bond Future | 9.91    |       | 86.6234                       | 89.3019   | 86.6234                         | 0.00          |
| 23/03/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 11337   |       | 9                             | 11        | 9                               | 0.00          |
| 23/03/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.98    |       | 88.2738                       | 91.0032   | 88.2738                         | 0.00          |
| 23/03/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 2143    |       | 0                             | 2         | 0                               | 0.00          |
| 23/03/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0       |       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | ES42 On 06-May-27      |          |              | Bond Future | 10.06   |       | 85.6514                       | 88.4319   | 85.6514                         | 0.00          |
| 23/03/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 5310    |       | 8                             | 5         | 8                               | 0.00          |
| 23/03/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1335.98 |       | 1306.7450                     | 1335.9770 | 1306.7450                       | 619.00        |
| 23/03/2026 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1589770 |       | 130                           | 159       | 130                             | 0.00          |
| 23/03/2026 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1360.00 |       | 1330.2450                     | 1359.9990 | 1330.2450                       | 0.00          |
| 23/03/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1709990 |       | 141                           | 171       | 141                             | 0.00          |
| 23/03/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1385.22 |       | 1354.9130                     | 1385.2150 | 1354.9130                       | 0.00          |
| 23/03/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1082150 |       | 78                            | 108       | 78                              | 0.00          |
| 23/03/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1411.29 |       | 1380.4160                     | 1411.2870 | 1380.4160                       | 0.00          |
| 23/03/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 422870  |       | 11                            | 42        | 11                              | 0.00          |
| 23/03/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1437.27 |       | 1405.8210                     | 1437.2670 | 1405.8210                       | 0.00          |
| 23/03/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 102670  |       | 0                             | 10        | 0                               | 0.00          |
| 23/03/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 0       |       | 21                            | 0         | 21                              | 0.00          |
| 23/03/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00  |       | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/03/2026 | I258 On 07-May-26      |          |              | Bond Future | 126.12  |       | 126.1241                      | 126.1225  | 126.1241                        | 0.00          |
| 23/03/2026 | I258 On 07-May-26      | 113.73   | Call         | Bond Future | 12392   |       | 12                            | 12        | 12                              | 0.00          |
| 23/03/2026 | I258 On 07-May-26      | 113.73   | Put          | Bond Future | 0       |       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | I258 On 06-August-26   |          |              | Bond Future | 125.60  |       | 125.6018                      | 125.5998  | 125.6018                        | 0.00          |
| 23/03/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 12654   |       | 13                            | 13        | 13                              | 0.00          |
| 23/03/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 4       |       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | I258 On 05-November-26  |        |              | Bond Future            | 127.93    | 127.9361                      | 127.9339  | 127.9361                        | 0.00          |
| 23/03/2026 | I258 On 05-November-26  | 114.95 | Call         | Bond Future            | 13013     | 13                            | 13        | 13                              | 0.00          |
| 23/03/2026 | I258 On 05-November-26  | 114.95 | Put          | Bond Future            | 30        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | I258 On 04-February-27  |        |              | Bond Future            | 127.47    | 127.4746                      | 127.4707  | 127.4746                        | 0.00          |
| 23/03/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 8964      | 9                             | 9         | 9                               | 0.00          |
| 23/03/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 393       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | I258 On 06-May-27       |        |              | Bond Future            | 129.84    | 129.8462                      | 129.8423  | 129.8462                        | 0.00          |
| 23/03/2026 | I258 On 06-May-27       | 134.78 | Call         | Bond Future            | 1460      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | I258 On 06-May-27       | 134.78 | Put          | Bond Future            | 6397      | 6                             | 6         | 6                               | 0.00          |
| 23/03/2026 | IGOV On 07-May-26       |        |              | Index Future           | 430.85    | 434.5550                      | 430.8480  | 434.5550                        | 263.00        |
| 23/03/2026 | IGOV On 06-August-26    |        |              | Index Future           | 438.70    | 442.4760                      | 438.7010  | 442.4760                        | 0.00          |
| 23/03/2026 | IGOV On 05-November-26  |        |              | Index Future           | 446.94    | 450.7850                      | 446.9380  | 450.7850                        | 0.00          |
| 23/03/2026 | IGOV On 04-February-27  |        |              | Index Future           | 455.45    | 459.3730                      | 455.4520  | 459.3730                        | 0.00          |
| 23/03/2026 | IGOV On 06-May-27       |        |              | Index Future           | 463.94    | 467.9270                      | 463.9360  | 467.9270                        | 0.00          |
| 23/03/2026 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 23/03/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 23/03/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 23/03/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 23/03/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 23/03/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 23/03/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 23/03/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 23/03/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 23/03/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 23/03/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 23/03/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 23/03/2026 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 8.3720                        | 91.6280   | 8.3720                          | 0.00          |
| 23/03/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 23/03/2026 | R033 On 07-May-26       |        |              | Bond Future            | 8.68      | 106.1719                      | 107.8518  | 106.1719                        | 9,549.00      |
| 23/03/2026 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 8587      | 7                             | 9         | 7                               | 0.00          |
| 23/03/2026 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 24        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.75      | 108.1020                      | 109.8124  | 108.1020                        | 223.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 7824      | 6                             | 8         | 6                               | 0.00          |
| 23/03/2026 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 466       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R033 On 05-November-26 |        |              | Bond Future | 8.82      | 105.0441                      | 106.7857  | 105.0441                        | 0.00          |
| 23/03/2026 | R033 On 05-November-26 | 9.33   | Call         | Bond Future | 4150      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | R033 On 05-November-26 | 9.33   | Put          | Bond Future | 1641      | 2                             | 2         | 2                               | 0.00          |
| 23/03/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.88      | 107.0215                      | 108.7960  | 107.0215                        | 0.00          |
| 23/03/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 2313      | 2                             | 2         | 2                               | 0.00          |
| 23/03/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 3448      | 5                             | 3         | 5                               | 0.00          |
| 23/03/2026 | R033 On 06-May-27      |        |              | Bond Future | 8.97      | 103.9469                      | 105.7541  | 103.9469                        | 0.00          |
| 23/03/2026 | R033 On 06-May-27      | 7.93   | Call         | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | R033 On 06-May-27      | 7.93   | Put          | Bond Future | 5799      | 7                             | 6         | 7                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      |        |              | Bond Future | 8.89      | 99.7041                       | 101.6203  | 99.7041                         | 106,205.00    |
| 23/03/2026 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 10960     | 9                             | 11        | 9                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 9920      | 8                             | 10        | 8                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 7256      | 5                             | 7         | 5                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 4532      | 3                             | 5         | 3                               | 200.00        |
| 23/03/2026 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 10182     | 8                             | 10        | 8                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 4423      | 3                             | 4         | 3                               | 250.00        |
| 23/03/2026 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 7526      | 6                             | 8         | 6                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 4803      | 3                             | 5         | 3                               | 350.00        |
| 23/03/2026 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 9816      | 8                             | 10        | 8                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 7148      | 5                             | 7         | 5                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 8.31   | Call         | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 8.55   | Call         | Bond Future | 152       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 8.29   | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | R035 On 07-May-26      | 8.79   | Call         | Bond Future | 589       | 0                             | 1         | 0                               | 1,000.00      |
| 23/03/2026 | R035 On 07-May-26      | 9.20   | Call         | Bond Future | 2149      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 9.20   | Put          | Bond Future | 334       | 1                             | 0         | 1                               | 1,000.00      |
| 23/03/2026 | R035 On 07-May-26      | 8.79   | Put          | Bond Future | 1220      | 3                             | 1         | 3                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 8.29   | Put          | Bond Future | 3738      | 6                             | 4         | 6                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26      | 8.55   | Put          | Bond Future | 2252      | 4                             | 2         | 4                               | 16,000.00     |
| 23/03/2026 | R035 On 07-May-26      | 8.31   | Put          | Bond Future | 3615      | 6                             | 4         | 6                               | 16,000.00     |
| 23/03/2026 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 250.00        |
| 23/03/2026 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 68        | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R035 On 07-May-26    | 10.64  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 250.00        |
| 23/03/2026 | R035 On 07-May-26    | 10.21  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 350.00        |
| 23/03/2026 | R035 On 07-May-26    | 9.71   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26    | 10.71  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 350.00        |
| 23/03/2026 | R035 On 07-May-26    | 10.16  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 200.00        |
| 23/03/2026 | R035 On 07-May-26    | 9.66   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 07-May-26    | 10.66  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 200.00        |
| 23/03/2026 | R035 On 07-May-26    | 10.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 |        |              | Bond Future | 8.96      | 101.5166                      | 103.4675  | 101.5166                        | 100.00        |
| 23/03/2026 | R035 On 06-August-26 | 11.06  | Call         | Bond Future | 11411     | 10                            | 11        | 10                              | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.72   | Call         | Bond Future | 4751      | 3                             | 5         | 3                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.22   | Call         | Bond Future | 2502      | 1                             | 3         | 1                               | 250.00        |
| 23/03/2026 | R035 On 06-August-26 | 10.22  | Call         | Bond Future | 7225      | 5                             | 7         | 5                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 7.70   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 5,000.00      |
| 23/03/2026 | R035 On 06-August-26 | 7.90   | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 8.34   | Call         | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 7.95   | Call         | Bond Future | 19        | 0                             | 0         | 0                               | 5,000.00      |
| 23/03/2026 | R035 On 06-August-26 | 8.71   | Call         | Bond Future | 805       | 0                             | 1         | 0                               | 350.00        |
| 23/03/2026 | R035 On 06-August-26 | 8.29   | Call         | Bond Future | 147       | 0                             | 0         | 0                               | 1,000.00      |
| 23/03/2026 | R035 On 06-August-26 | 8.79   | Call         | Bond Future | 1011      | 0                             | 1         | 0                               | 1,000.00      |
| 23/03/2026 | R035 On 06-August-26 | 9.39   | Call         | Bond Future | 3225      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.71   | Call         | Bond Future | 4703      | 3                             | 5         | 3                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.21   | Call         | Bond Future | 2461      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.13   | Call         | Bond Future | 2145      | 1                             | 2         | 1                               | 200.00        |
| 23/03/2026 | R035 On 06-August-26 | 9.63   | Call         | Bond Future | 4323      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 10.13  | Call         | Bond Future | 6772      | 5                             | 7         | 5                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 10.13  | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 200.00        |
| 23/03/2026 | R035 On 06-August-26 | 9.63   | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 200.00        |
| 23/03/2026 | R035 On 06-August-26 | 9.13   | Put          | Bond Future | 1157      | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.21   | Put          | Bond Future | 1011      | 2                             | 1         | 2                               | 350.00        |
| 23/03/2026 | R035 On 06-August-26 | 8.71   | Put          | Bond Future | 2288      | 4                             | 2         | 4                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 9.71   | Put          | Bond Future | 428       | 1                             | 0         | 1                               | 350.00        |
| 23/03/2026 | R035 On 06-August-26 | 9.39   | Put          | Bond Future | 745       | 1                             | 1         | 1                               | 1,000.00      |
| 23/03/2026 | R035 On 06-August-26 | 8.79   | Put          | Bond Future | 2018      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26 | 8.29   | Put          | Bond Future | 4184      | 6                             | 4         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R035 On 06-August-26   | 8.34   | Put          | Bond Future | 3919      | 6                             | 4         | 6                               | 5,000.00      |
| 23/03/2026 | R035 On 06-August-26   | 7.95   | Put          | Bond Future | 6185      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26   | 7.90   | Put          | Bond Future | 6498      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26   | 7.70   | Put          | Bond Future | 7771      | 10                            | 8         | 10                              | 0.00          |
| 23/03/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 177       | 0                             | 0         | 0                               | 250.00        |
| 23/03/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 421       | 1                             | 0         | 1                               | 250.00        |
| 23/03/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 994       | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 |        |              | Bond Future | 9.02      | 98.8782                       | 100.8648  | 98.8782                         | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 6093      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 1264      | 1                             | 1         | 1                               | 200.00        |
| 23/03/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 5045      | 4                             | 5         | 4                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 2939      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 1768      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 539       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 74        | 0                             | 0         | 0                               | 600.00        |
| 23/03/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 3773      | 5                             | 4         | 5                               | 600.00        |
| 23/03/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 6351      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 2073      | 3                             | 2         | 3                               | 600.00        |
| 23/03/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1369      | 2                             | 1         | 2                               | 200.00        |
| 23/03/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 2553      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 200.00        |
| 23/03/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 537       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | R035 On 04-February-27 |        |              | Bond Future | 9.09      | 100.7395                      | 102.7634  | 100.7395                        | 0.00          |
| 23/03/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 2032      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 50        | 0                             | 0         | 0                               | 3,000.00      |
| 23/03/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 317       | 0                             | 0         | 0                               | 3,000.00      |
| 23/03/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 1538      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 2879      | 4                             | 3         | 4                               | 3,000.00      |
| 23/03/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 5439      | 7                             | 5         | 7                               | 0.00          |
| 23/03/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 8206      | 10                            | 8         | 10                              | 0.00          |
| 23/03/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 2414      | 4                             | 2         | 4                               | 0.00          |
| 23/03/2026 | R035 On 06-May-27      |        |              | Bond Future | 9.16      | 98.0883                       | 100.1497  | 98.0883                         | 0.00          |
| 23/03/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 399       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 5509      | 7                             | 6         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R038 On 07-May-26      |        |              | Bond Future | 9.25      | 110.2645                      | 112.7787  | 110.2645                        | 4,522.00      |
| 23/03/2026 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 14930     | 12                            | 15        | 12                              | 0.00          |
| 23/03/2026 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R038 On 06-August-26   |        |              | Bond Future | 9.32      | 112.2690                      | 114.8288  | 112.2690                        | 0.00          |
| 23/03/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 16486     | 14                            | 16        | 14                              | 0.00          |
| 23/03/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.39      | 108.8464                      | 111.4532  | 108.8464                        | 0.00          |
| 23/03/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 9616      | 7                             | 10        | 7                               | 0.00          |
| 23/03/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 368       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.46      | 110.8955                      | 113.5512  | 110.8955                        | 0.00          |
| 23/03/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 3427      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 2401      | 4                             | 2         | 4                               | 0.00          |
| 23/03/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.53      | 107.4507                      | 110.1555  | 107.4507                        | 0.00          |
| 23/03/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 579       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 6654      | 9                             | 7         | 9                               | 0.00          |
| 23/03/2026 | R053 On 07-May-26      |        |              | Bond Future | 9.33      | 119.7187                      | 123.8119  | 119.7187                        | 77,719.00     |
| 23/03/2026 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 23037     | 19                            | 23        | 19                              | 0.00          |
| 23/03/2026 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.38      | 121.8950                      | 126.0625  | 121.8950                        | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 26959     | 23                            | 27        | 23                              | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 530.00        |
| 23/03/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 1632      | 1                             | 2         | 1                               | 530.00        |
| 23/03/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 4534      | 2                             | 5         | 2                               | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 2059      | 4                             | 2         | 4                               | 530.00        |
| 23/03/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 4954      | 8                             | 5         | 8                               | 530.00        |
| 23/03/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 9749      | 14                            | 10        | 14                              | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 16445     | 21                            | 16        | 21                              | 0.00          |
| 23/03/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.43      | 118.2710                      | 122.5148  | 118.2710                        | 0.00          |
| 23/03/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 18159     | 14                            | 18        | 14                              | 0.00          |
| 23/03/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 420       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.48      | 120.4975                      | 124.8212  | 120.4975                        | 0.00          |
| 23/03/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 8165      | 5                             | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2617      | 4                             | 3         | 4                               | 0.00          |
| 23/03/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.53      | 116.8511                      | 121.2545  | 116.8511                        | 0.00          |
| 23/03/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 1744      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 8928      | 12                            | 9         | 12                              | 0.00          |
| 23/03/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.69      | 105.1300                      | 105.1300  | 105.1300                        | 0.00          |
| 23/03/2026 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 23/03/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 23/03/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 07-May-26      |        |              | Bond Future | 295.43    | 295.4366                      | 295.4325  | 295.4366                        | 772.00        |
| 23/03/2026 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 17883     | 18                            | 18        | 18                              | 0.00          |
| 23/03/2026 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 06-August-26   |        |              | Bond Future | 295.47    | 295.4769                      | 295.4725  | 295.4769                        | 253.00        |
| 23/03/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 16613     | 17                            | 17        | 17                              | 0.00          |
| 23/03/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 05-November-26 |        |              | Bond Future | 300.96    | 300.9678                      | 300.9629  | 300.9678                        | 0.00          |
| 23/03/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 20503     | 21                            | 21        | 21                              | 0.00          |
| 23/03/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 04-February-27 |        |              | Bond Future | 301.19    | 301.1997                      | 301.1923  | 301.1997                        | 0.00          |
| 23/03/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 6462      | 6                             | 6         | 6                               | 0.00          |
| 23/03/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 06-May-27      |        |              | Bond Future | 306.80    | 306.8057                      | 306.7985  | 306.8057                        | 0.00          |
| 23/03/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R209 On 07-May-26      |        |              | Bond Future | 9.03      | 80.9292                       | 82.7589   | 80.9292                         | 45,933.00     |
| 23/03/2026 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 10589     | 9                             | 11        | 9                               | 0.00          |
| 23/03/2026 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R209 On 06-August-26   |        |              | Bond Future | 9.10      | 82.4004                       | 84.2633   | 82.4004                         | 770.00        |
| 23/03/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 11609     | 10                            | 12        | 10                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R209 On 05-November-26 |        |              | Bond Future | 9.15      | 80.7615                       | 82.6584   | 80.7615                         | 0.00          |
| 23/03/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 6465      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 394       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R209 On 04-February-27 |        |              | Bond Future | 9.21      | 82.2818                       | 84.2144   | 82.2818                         | 0.00          |
| 23/03/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 2296      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 1358      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 101       | 0                             | 0         | 0                               | 3,237.00      |
| 23/03/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 2729      | 4                             | 3         | 4                               | 3,237.00      |
| 23/03/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 6771      | 9                             | 7         | 9                               | 0.00          |
| 23/03/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1936      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R209 On 06-May-27      |        |              | Bond Future | 9.28      | 80.6434                       | 82.6118   | 80.6434                         | 0.00          |
| 23/03/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 443       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 4,620.00      |
| 23/03/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 2447      | 2                             | 2         | 2                               | 0.00          |
| 23/03/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 2242      | 3                             | 2         | 3                               | 4,620.00      |
| 23/03/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 5934      | 8                             | 6         | 8                               | 0.00          |
| 23/03/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 5186      | 7                             | 5         | 7                               | 0.00          |
| 23/03/2026 | R210 On 07-May-26      |        |              | Bond Future | 261.08    | 260.5772                      | 261.0755  | 260.5772                        | 1,096.00      |
| 23/03/2026 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 5675      | 5                             | 6         | 5                               | 0.00          |
| 23/03/2026 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R210 On 06-August-26   |        |              | Bond Future | 265.89    | 265.3787                      | 265.8859  | 265.3787                        | 0.00          |
| 23/03/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 6046      | 6                             | 6         | 6                               | 0.00          |
| 23/03/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R210 On 05-November-26 |        |              | Bond Future | 267.30    | 266.7856                      | 267.3010  | 266.7856                        | 0.00          |
| 23/03/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 13971     | 13                            | 14        | 13                              | 0.00          |
| 23/03/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R210 On 04-February-27 |        |              | Bond Future | 272.39    | 271.8678                      | 272.3929  | 271.8678                        | 0.00          |
| 23/03/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 6363      | 6                             | 6         | 6                               | 0.00          |
| 23/03/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R210 On 06-May-27      |        |              | Bond Future | 273.87    | 273.3381                      | 273.8708  | 273.3381                        | 0.00          |
| 23/03/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 2741      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R213 On 07-May-26      |        |              | Bond Future | 8.43      | 94.6339                       | 95.8286   | 94.6339                         | 85,542.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 4990      | 4                             | 5         | 4                               | 0.00          |
| 23/03/2026 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.50      | 96.3543                       | 97.5706   | 96.3543                         | 0.00          |
| 23/03/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4299      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 144       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.57      | 94.5721                       | 95.8106   | 94.5721                         | 0.00          |
| 23/03/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 1623      | 1                             | 2         | 1                               | 0.00          |
| 23/03/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1002      | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.64      | 96.3523                       | 97.6141   | 96.3523                         | 0.00          |
| 23/03/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 604       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 2247      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.73      | 94.5721                       | 95.8574   | 94.5721                         | 0.00          |
| 23/03/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 553       | 0                             | 1         | 0                               | 2,830.00      |
| 23/03/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 2507      | 2                             | 3         | 2                               | 0.00          |
| 23/03/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 921       | 1                             | 1         | 1                               | 2,830.00      |
| 23/03/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 2414      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 3803      | 5                             | 4         | 5                               | 0.00          |
| 23/03/2026 | R214 On 07-May-26      |        |              | Bond Future | 9.37      | 76.2576                       | 78.5653   | 76.2576                         | 38,763.00     |
| 23/03/2026 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 12622     | 10                            | 13        | 10                              | 0.00          |
| 23/03/2026 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.43      | 77.6439                       | 79.9935   | 77.6439                         | 0.00          |
| 23/03/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 14376     | 12                            | 14        | 12                              | 0.00          |
| 23/03/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.48      | 75.7719                       | 78.1646   | 75.7719                         | 0.00          |
| 23/03/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 9162      | 7                             | 9         | 7                               | 0.00          |
| 23/03/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 349       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.54      | 77.1983                       | 79.6359   | 77.1983                         | 0.00          |
| 23/03/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 3973      | 3                             | 4         | 3                               | 0.00          |
| 23/03/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1729      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.60      | 75.3194                       | 77.8021   | 75.3194                         | 0.00          |
| 23/03/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 686       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 5414      | 8                             | 5         | 8                               | 0.00          |
| 23/03/2026 | R248 On 07-May-26      |        |              | Bond Future | 9.41      | 92.4879                       | 95.6050   | 92.4879                         | 276,608.00    |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 17125     | 14                            | 17        | 14                              | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 8.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,620.00      |
| 23/03/2026 | R248 On 07-May-26      | 8.70   | Call         | Bond Future | 5         | 0                             | 0         | 0                               | 1,620.00      |
| 23/03/2026 | R248 On 07-May-26      | 9.18   | Call         | Bond Future | 460       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 9.19   | Call         | Bond Future | 486       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 9.19   | Put          | Bond Future | 2481      | 5                             | 2         | 5                               | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 9.18   | Put          | Bond Future | 2545      | 5                             | 3         | 5                               | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 8.70   | Put          | Bond Future | 6599      | 10                            | 7         | 10                              | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 8.30   | Put          | Bond Future | 10610     | 14                            | 11        | 14                              | 0.00          |
| 23/03/2026 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.47      | 94.1692                       | 97.3429   | 94.1692                         | 0.00          |
| 23/03/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 20499     | 17                            | 20        | 17                              | 0.00          |
| 23/03/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 967       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 5372      | 3                             | 5         | 3                               | 0.00          |
| 23/03/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 969       | 2                             | 1         | 2                               | 1,762.00      |
| 23/03/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 5177      | 8                             | 5         | 8                               | 1,762.00      |
| 23/03/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.52      | 91.4593                       | 94.6912   | 91.4593                         | 0.00          |
| 23/03/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 13771     | 11                            | 14        | 11                              | 0.00          |
| 23/03/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 305       | 1                             | 0         | 1                               | 0.00          |
| 23/03/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.58      | 93.1810                       | 96.4736   | 93.1810                         | 0.00          |
| 23/03/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 6143      | 4                             | 6         | 4                               | 0.00          |
| 23/03/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1810      | 3                             | 2         | 3                               | 0.00          |
| 23/03/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.63      | 90.4541                       | 93.8075   | 90.4541                         | 0.00          |
| 23/03/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 1300      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 6393      | 9                             | 6         | 9                               | 0.00          |
| 23/03/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 9.34      | 102.6540                      | 105.1010  | 102.6540                        | 0.00          |
| 23/03/2026 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 94251     | 92                            | 94        | 92                              | 0.00          |
| 23/03/2026 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.41      | 104.5201                      | 107.0116  | 104.5201                        | 0.00          |
| 23/03/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 93892     | 91                            | 94        | 91                              | 0.00          |
| 23/03/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.47      | 101.4596                      | 103.9965  | 101.4596                        | 0.00          |
| 23/03/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 93026     | 90                            | 93        | 90                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.54      | 103.3695                      | 105.9543  | 103.3695                        | 0.00          |
| 23/03/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 3910      | 2                             | 4         | 2                               | 0.00          |
| 23/03/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1409      | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.61      | 100.2907                      | 102.9232  | 100.2907                        | 0.00          |
| 23/03/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 858       | 0                             | 1         | 0                               | 0.00          |
| 23/03/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 6620      | 9                             | 7         | 9                               | 0.00          |
| 23/03/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 9.42      | 103.8404                      | 106.8516  | 103.8404                        | 4,346.00      |
| 23/03/2026 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 95762     | 93                            | 96        | 93                              | 0.00          |
| 23/03/2026 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.49      | 105.7281                      | 108.7939  | 105.7281                        | 0.00          |
| 23/03/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 95377     | 92                            | 95        | 92                              | 0.00          |
| 23/03/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.55      | 102.5636                      | 105.6856  | 102.5636                        | 0.00          |
| 23/03/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 94463     | 91                            | 94        | 91                              | 0.00          |
| 23/03/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.61      | 104.4944                      | 107.6751  | 104.4944                        | 0.00          |
| 23/03/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 5248      | 3                             | 5         | 3                               | 0.00          |
| 23/03/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1181      | 2                             | 1         | 2                               | 0.00          |
| 23/03/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.68      | 101.3102                      | 104.5496  | 101.3102                        | 0.00          |
| 23/03/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 1145      | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 6840      | 9                             | 7         | 9                               | 0.00          |
| 23/03/2026 | RR87 On 07-May-26      |        |              | Bond Future | 7.21      | 102.6280                      | 102.8009  | 102.6280                        | 0.00          |
| 23/03/2026 | RR87 On 07-May-26      | 6.81   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR87 On 07-May-26      | 6.81   | Put          | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.10      | 100.7449                      | 100.9286  | 100.7449                        | 0.00          |
| 23/03/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR87 On 05-November-26 |        |              | Bond Future | 6.23      | 102.5940                      | 102.7809  | 102.5940                        | 0.00          |
| 23/03/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR88 On 07-May-26      |        |              | Bond Future | 7.41      | 105.1729                      | 105.5024  | 105.1729                        | 0.00          |
| 23/03/2026 | RR88 On 07-May-26      | 6.84   | Call         | Bond Future | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2026 | RR88 On 07-May-26      | 6.84   | Put          | Bond Future | 876       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.44      | 104.2495                      | 104.5631  | 104.2495                        | 0.00          |
| 23/03/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 822       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.42      | 105.5160                      | 105.8536  | 105.5160                        | 0.00          |
| 23/03/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 23/03/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 792       | 1                             | 1         | 1                               | 0.00          |
| 23/03/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/03/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |