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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/05/2026 TO: 12/05/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 2029 On 07-May-26      |        |              | Bond Future        | 141.82    | 141.8200                      | 141.8200  | 141.8200                        | 0.00          |
| 12/05/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 150.85    | 150.8517                      | 150.8549  | 150.8517                        | 8,601.00      |
| 12/05/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 6755      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 152.15    | 152.1470                      | 152.1500  | 152.1470                        | 0.00          |
| 12/05/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 4590      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 155.11    | 155.1040                      | 155.1068  | 155.1040                        | 0.00          |
| 12/05/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 5387      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 156.65    | 156.6447                      | 156.6472  | 156.6447                        | 0.00          |
| 12/05/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 3327      | 3                             | 3         | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2029 On 05-August-27   |        |              | Bond Future | 159.53    | 159.5290                      | 159.5321  | 159.5290                        | 0.00          |
| 12/05/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future | 2812      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2030 On 07-May-26      |        |              | Bond Future | 9.39      | 97.9275                       | 97.9275   | 97.9275                         | 0.00          |
| 12/05/2026 | 2030 On 06-August-26   |        |              | Bond Future | 8.24      | 99.7421                       | 99.5368   | 99.7421                         | 153,563.00    |
| 12/05/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3021      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 42        | 0                             | 0         | 0                               | 1,000.00      |
| 12/05/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 228       | 0                             | 0         | 0                               | 1,000.00      |
| 12/05/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 588       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 1129      | 1                             | 1         | 1                               | 1,000.00      |
| 12/05/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2030 On 05-November-26 |        |              | Bond Future | 8.31      | 101.5571                      | 101.3479  | 101.5571                        | 9,863.00      |
| 12/05/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1041      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2030 On 04-February-27 |        |              | Bond Future | 8.35      | 99.5002                       | 99.2868   | 99.5002                         | 0.00          |
| 12/05/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 585       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1963      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.40      | 101.4433                      | 101.2257  | 101.4433                        | 0.00          |
| 12/05/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 274       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 3016      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2030 On 05-August-27   |        |              | Bond Future | 8.54      | 99.2765                       | 99.0553   | 99.2765                         | 0.00          |
| 12/05/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 836       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 1773      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2031 On 07-May-26      |        |              | Bond Future | 113.84    | 113.8400                      | 113.8400  | 113.8400                        | 0.00          |
| 12/05/2026 | 2031 On 06-August-26   |        |              | Bond Future | 117.01    | 117.1290                      | 117.0063  | 117.1290                        | 4,492.00      |
| 12/05/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 3203      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2031 On 05-November-26 |        |              | Bond Future | 119.16    | 119.2881                      | 119.1630  | 119.2881                        | 0.00          |
| 12/05/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 7673      | 8                             | 8         | 8                               | 0.00          |
| 12/05/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2031 On 04-February-27 |        |              | Bond Future | 119.00    | 119.1294                      | 119.0018  | 119.1294                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 2930      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 109       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2031 On 06-May-27      |        |              | Bond Future | 121.35    | 121.4816                      | 121.3514  | 121.4816                        | 0.00          |
| 12/05/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4506      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2031 On 05-August-27   |        |              | Bond Future | 121.05    | 121.1841                      | 121.0526  | 121.1841                        | 0.00          |
| 12/05/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2032 On 07-May-26      |        |              | Bond Future | 10.14     | 92.7035                       | 92.7035   | 92.7035                         | 0.00          |
| 12/05/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.52      | 102.1187                      | 101.7984  | 102.1187                        | 129,994.00    |
| 12/05/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6793      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 112       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.59      | 99.8176                       | 99.4914   | 99.8176                         | 41,865.00     |
| 12/05/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3369      | 4                             | 3         | 4                               | 0.00          |
| 12/05/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 988       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.64      | 101.7353                      | 101.4026  | 101.7353                        | 0.00          |
| 12/05/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 1712      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 2342      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.68      | 99.5605                       | 99.2213   | 99.5605                         | 0.00          |
| 12/05/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 812       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 4301      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.77      | 101.3667                      | 101.0217  | 101.3667                        | 0.00          |
| 12/05/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 1671      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2033 On 07-May-26      |        |              | Bond Future | 135.16    | 135.1600                      | 135.1600  | 135.1600                        | 0.00          |
| 12/05/2026 | 2033 On 06-August-26   |        |              | Bond Future | 147.46    | 147.7771                      | 147.4603  | 147.7771                        | 16,500.00     |
| 12/05/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 13210     | 14                            | 13        | 14                              | 0.00          |
| 12/05/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2033 On 05-November-26 |        |              | Bond Future | 148.59    | 148.9134                      | 148.5906  | 148.9134                        | 0.00          |
| 12/05/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 11331     | 12                            | 11        | 12                              | 0.00          |
| 12/05/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2033 On 04-February-27 |        |              | Bond Future | 151.48    | 151.8075                      | 151.4781  | 151.8075                        | 0.00          |
| 12/05/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 8768      | 9                             | 9         | 9                               | 0.00          |
| 12/05/2026 | 2033 On 04-February-27 | 142.71 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2033 On 06-May-27      |        |              | Bond Future | 152.84    | 153.1784                      | 152.8423  | 153.1784                        | 0.00          |
| 12/05/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 1632      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2033 On 05-August-27   |        |              | Bond Future | 155.66    | 155.9990                      | 155.6572  | 155.9990                        | 0.00          |
| 12/05/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 2507      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2037 On 07-May-26      |        |              | Bond Future | 11.32     | 85.0819                       | 85.0819   | 85.0819                         | 0.00          |
| 12/05/2026 | 2037 On 06-August-26   |        |              | Bond Future | 9.13      | 96.6699                       | 96.1022   | 96.6699                         | 226,416.00    |
| 12/05/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 14937     | 16                            | 15        | 16                              | 0.00          |
| 12/05/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 12830     | 13                            | 13        | 13                              | 0.00          |
| 12/05/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 9677      | 10                            | 10        | 10                              | 0.00          |
| 12/05/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 6098      | 7                             | 6         | 7                               | 2,541.00      |
| 12/05/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 190       | 0                             | 0         | 0                               | 2,541.00      |
| 12/05/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 549       | 0                             | 1         | 0                               | 0.00          |
| 12/05/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 2,541.00      |
| 12/05/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 |        |              | Bond Future | 9.19      | 98.4290                       | 97.8508   | 98.4290                         | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 9229      | 10                            | 9         | 10                              | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 10272     | 11                            | 10        | 11                              | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 7317      | 8                             | 7         | 8                               | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 3830      | 4                             | 4         | 4                               | 4,490.00      |
| 12/05/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 984       | 1                             | 1         | 1                               | 4,490.00      |
| 12/05/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 555       | 0                             | 1         | 0                               | 4,490.00      |
| 12/05/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 |        |              | Bond Future | 9.24      | 96.0616                       | 95.4722   | 96.0616                         | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 4308      | 5                             | 4         | 5                               | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 5548      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 3551      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1217      | 1                             | 1         | 1                               | 4,490.00      |
| 12/05/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 3096      | 3                             | 3         | 3                               | 4,490.00      |
| 12/05/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 6351      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 2065      | 2                             | 2         | 2                               | 4,490.00      |
| 12/05/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 2626      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2037 On 06-May-27      |        |              | Bond Future | 9.29      | 97.9376                       | 97.3367   | 97.9376                         | 0.00          |
| 12/05/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 1735      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 6204      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | 2037 On 05-August-27   |        |              | Bond Future | 9.37      | 95.4561                       | 94.8445   | 95.4561                         | 0.00          |
| 12/05/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 2974      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 4929      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2038 On 07-May-26      |        |              | Bond Future | 144.53    | 144.5300                      | 144.5300  | 144.5300                        | 0.00          |
| 12/05/2026 | 2038 On 06-August-26   |        |              | Bond Future | 162.09    | 162.0830                      | 162.0894  | 162.0830                        | 4,136.00      |
| 12/05/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 17369     | 17                            | 17        | 17                              | 0.00          |
| 12/05/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2038 On 05-November-26 |        |              | Bond Future | 165.08    | 165.0705                      | 165.0770  | 165.0705                        | 1,373.00      |
| 12/05/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 18767     | 19                            | 19        | 19                              | 0.00          |
| 12/05/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2038 On 04-February-27 |        |              | Bond Future | 166.04    | 166.0297                      | 166.0361  | 166.0297                        | 0.00          |
| 12/05/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 12206     | 12                            | 12        | 12                              | 0.00          |
| 12/05/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2038 On 06-May-27      |        |              | Bond Future | 169.31    | 169.3076                      | 169.3140  | 169.3076                        | 0.00          |
| 12/05/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 3214      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2038 On 05-August-27   |        |              | Bond Future | 170.13    | 170.1251                      | 170.1328  | 170.1251                        | 0.00          |
| 12/05/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 1003      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2040 On 07-May-26      |        |              | Bond Future | 11.67     | 84.4261                       | 84.4261   | 84.4261                         | 0.00          |
| 12/05/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.41      | 97.8911                       | 97.1679   | 97.8911                         | 80,733.00     |
| 12/05/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 17754     | 18                            | 18        | 18                              | 0.00          |
| 12/05/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.47      | 99.6724                       | 98.9360   | 99.6724                         | 1,566.00      |
| 12/05/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 11346     | 12                            | 11        | 12                              | 0.00          |
| 12/05/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 12497     | 13                            | 12        | 13                              | 0.00          |
| 12/05/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 9204      | 10                            | 9         | 10                              | 0.00          |
| 12/05/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 5228      | 6                             | 5         | 6                               | 2,300.00      |
| 12/05/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 1042      | 1                             | 1         | 1                               | 2,300.00      |
| 12/05/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 2133      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 609       | 1                             | 1         | 1                               | 2,300.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 736       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.53      | 97.0785                       | 96.3277   | 97.0785                         | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 5636      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 6785      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 4471      | 5                             | 4         | 5                               | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 1570      | 2                             | 2         | 2                               | 2,300.00      |
| 12/05/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 3468      | 3                             | 3         | 3                               | 2,300.00      |
| 12/05/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 7145      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 2,300.00      |
| 12/05/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 2825      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.59      | 98.9744                       | 98.2089   | 98.9744                         | 0.00          |
| 12/05/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2120      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 7277      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.67      | 96.2609                       | 95.4818   | 96.2609                         | 0.00          |
| 12/05/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 3533      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 5912      | 5                             | 6         | 5                               | 0.00          |
| 12/05/2026 | 2043 On 07-May-26      |        |              | Bond Future | 111.69    | 111.6900                      | 111.6900  | 111.6900                        | 0.00          |
| 12/05/2026 | 2043 On 06-August-26   |        |              | Bond Future | 125.21    | 125.2017                      | 125.2065  | 125.2017                        | 3,416.00      |
| 12/05/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 14328     | 14                            | 14        | 14                              | 0.00          |
| 12/05/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2043 On 05-November-26 |        |              | Bond Future | 127.51    | 127.5096                      | 127.5145  | 127.5096                        | 0.00          |
| 12/05/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 14694     | 15                            | 15        | 15                              | 0.00          |
| 12/05/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2043 On 04-February-27 |        |              | Bond Future | 127.07    | 127.0699                      | 127.0748  | 127.0699                        | 0.00          |
| 12/05/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 9829      | 10                            | 10        | 10                              | 0.00          |
| 12/05/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2043 On 06-May-27      |        |              | Bond Future | 129.58    | 129.5790                      | 129.5839  | 129.5790                        | 0.00          |
| 12/05/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 4611      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 2507      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2043 On 05-August-27   |        |              | Bond Future | 128.99    | 128.9793                      | 128.9856  | 128.9793                        | 0.00          |
| 12/05/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 3573      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 4147      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2044 On 07-May-26      |        |              | Bond Future | 11.80     | 79.9518                       | 79.9518   | 79.9518                         | 0.00          |
| 12/05/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.52      | 94.4528                       | 93.7520   | 94.4528                         | 46,020.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 19441     | 20                            | 19        | 20                              | 0.00          |
| 12/05/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 1627      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 3734      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 1950      | 2                             | 2         | 2                               | 14,500.00     |
| 12/05/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 3863      | 3                             | 4         | 3                               | 7,000.00      |
| 12/05/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 5292      | 5                             | 5         | 5                               | 7,000.00      |
| 12/05/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.58      | 96.1716                       | 95.4579   | 96.1716                         | 89,193.00     |
| 12/05/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 13195     | 14                            | 13        | 14                              | 0.00          |
| 12/05/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 710       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.63      | 93.6356                       | 92.9081   | 93.6356                         | 0.00          |
| 12/05/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 6947      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.69      | 95.4643                       | 94.7226   | 95.4643                         | 0.00          |
| 12/05/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 2659      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 7518      | 7                             | 8         | 7                               | 0.00          |
| 12/05/2026 | 2044 On 05-August-27   |        |              | Bond Future | 9.76      | 92.8123                       | 92.0573   | 92.8123                         | 0.00          |
| 12/05/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 4020      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 6510      | 6                             | 7         | 6                               | 0.00          |
| 12/05/2026 | 2046 On 07-May-26      |        |              | Bond Future | 124.95    | 124.9500                      | 124.9500  | 124.9500                        | 0.00          |
| 12/05/2026 | 2046 On 06-August-26   |        |              | Bond Future | 146.90    | 146.8920                      | 146.8975  | 146.8920                        | 18,596.00     |
| 12/05/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 24518     | 25                            | 25        | 25                              | 0.00          |
| 12/05/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2046 On 05-November-26 |        |              | Bond Future | 147.27    | 147.2659                      | 147.2712  | 147.2659                        | 0.00          |
| 12/05/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 21791     | 22                            | 22        | 22                              | 0.00          |
| 12/05/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2046 On 04-February-27 |        |              | Bond Future | 150.13    | 150.1282                      | 150.1332  | 150.1282                        | 0.00          |
| 12/05/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 19043     | 19                            | 19        | 19                              | 0.00          |
| 12/05/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2046 On 06-May-27      |        |              | Bond Future | 150.71    | 150.7015                      | 150.7064  | 150.7015                        | 0.00          |
| 12/05/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 1716      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2046 On 05-August-27   |        |              | Bond Future | 153.48    | 153.4749                      | 153.4804  | 153.4749                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future        | 4310      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2050 On 07-May-26      |        |              | Bond Future        | 124.07    | 124.0700                      | 124.0700  | 124.0700                        | 0.00          |
| 12/05/2026 | 2050 On 06-August-26   |        |              | Bond Future        | 149.38    | 149.3778                      | 149.3836  | 149.3778                        | 18,162.00     |
| 12/05/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 26114     | 26                            | 26        | 26                              | 0.00          |
| 12/05/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 152.14    | 152.1313                      | 152.1368  | 152.1313                        | 0.00          |
| 12/05/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 28297     | 28                            | 28        | 28                              | 0.00          |
| 12/05/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 152.59    | 152.5852                      | 152.5909  | 152.5852                        | 0.00          |
| 12/05/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 20201     | 20                            | 20        | 20                              | 0.00          |
| 12/05/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 155.60    | 155.5975                      | 155.6034  | 155.5975                        | 0.00          |
| 12/05/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 5143      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 155.91    | 155.9017                      | 155.9087  | 155.9017                        | 0.00          |
| 12/05/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 2939      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1266.37   | 1266.3720                     | 1266.3720 | 1266.3720                       | 0.00          |
| 12/05/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1278.29   | 1281.6490                     | 1278.2930 | 1281.6490                       | 0.00          |
| 12/05/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1301.80   | 1305.2190                     | 1301.8010 | 1305.2190                       | 0.00          |
| 12/05/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1326.79   | 1330.2760                     | 1326.7900 | 1330.2760                       | 0.00          |
| 12/05/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1352.68   | 1356.2380                     | 1352.6820 | 1356.2380                       | 0.00          |
| 12/05/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1377.07   | 1380.6790                     | 1377.0650 | 1380.6790                       | 0.00          |
| 12/05/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1643.83   | 1643.8270                     | 1643.8270 | 1643.8270                       | 0.00          |
| 12/05/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1648.73   | 1657.6100                     | 1648.7260 | 1657.6100                       | 0.00          |
| 12/05/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1679.05   | 1688.0940                     | 1679.0460 | 1688.0940                       | 0.00          |
| 12/05/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1711.28   | 1720.5010                     | 1711.2760 | 1720.5010                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1744.67   | 1754.0780                     | 1744.6720 | 1754.0780                       | 0.00          |
| 12/05/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1776.12   | 1785.6900                     | 1776.1200 | 1785.6900                       | 0.00          |
| 12/05/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1389.16   | 1389.1600                     | 1389.1600 | 1389.1600                       | 0.00          |
| 12/05/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1392.54   | 1399.9660                     | 1392.5390 | 1399.9660                       | 78.00         |
| 12/05/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1418.15   | 1425.7120                     | 1418.1480 | 1425.7120                       | 0.00          |
| 12/05/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1445.37   | 1453.0820                     | 1445.3700 | 1453.0820                       | 0.00          |
| 12/05/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1473.58   | 1481.4410                     | 1473.5770 | 1481.4410                       | 0.00          |
| 12/05/2026 | ALBI On 05-August-27   |        |              | Index Future       | 1500.14   | 1508.1390                     | 1500.1380 | 1508.1390                       | 0.00          |
| 12/05/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C039 On 31-March-39    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 12/05/2026 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 12/05/2026 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 12/05/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | ES33 On 07-May-26       |        |              | Bond Future        | 11.69     | 80.8805                       | 80.8805   | 80.8805                         | 0.00          |
| 12/05/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.29      | 94.3177                       | 93.8927   | 94.3177                         | 0.00          |
| 12/05/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 12024     | 12                            | 12        | 12                              | 0.00          |
| 12/05/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.37      | 92.2633                       | 91.8304   | 92.2633                         | 0.00          |
| 12/05/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 6502      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.45      | 94.0570                       | 93.6156   | 94.0570                         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | ES33 On 04-February-27 | 9.70     | Call         | Bond Future | 1119      | 2                             | 1         | 2                               | 0.00          |
| 12/05/2026 | ES33 On 04-February-27 | 9.70     | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES33 On 06-May-27      |          |              | Bond Future | 9.52      | 92.1181                       | 91.6679   | 92.1181                         | 0.00          |
| 12/05/2026 | ES33 On 06-May-27      | 8.80     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES33 On 06-May-27      | 8.80     | Put          | Bond Future | 3257      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | ES33 On 05-August-27   |          |              | Bond Future | 9.63      | 93.8097                       | 93.3515   | 93.8097                         | 0.00          |
| 12/05/2026 | ES33 On 05-August-27   | 9.27     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES33 On 05-August-27   | 9.27     | Put          | Bond Future | 1569      | 1                             | 2         | 1                               | 0.00          |
| 12/05/2026 | ES42 On 07-May-26      |          |              | Bond Future | 12.20     | 74.6414                       | 74.6414   | 74.6414                         | 0.00          |
| 12/05/2026 | ES42 On 06-August-26   |          |              | Bond Future | 9.82      | 92.7310                       | 92.0542   | 92.7310                         | 0.00          |
| 12/05/2026 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 17580     | 18                            | 18        | 18                              | 0.00          |
| 12/05/2026 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES42 On 05-November-26 |          |              | Bond Future | 9.89      | 90.1763                       | 89.4870   | 90.1763                         | 0.00          |
| 12/05/2026 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 11522     | 12                            | 12        | 12                              | 0.00          |
| 12/05/2026 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES42 On 04-February-27 |          |              | Bond Future | 9.95      | 91.9300                       | 91.2271   | 91.9300                         | 0.00          |
| 12/05/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 2367      | 3                             | 2         | 3                               | 0.00          |
| 12/05/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES42 On 06-May-27      |          |              | Bond Future | 10.01     | 89.4805                       | 88.7636   | 89.4805                         | 0.00          |
| 12/05/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 4979      | 4                             | 5         | 4                               | 0.00          |
| 12/05/2026 | ES42 On 05-August-27   |          |              | Bond Future | 10.10     | 91.1214                       | 90.3917   | 91.1214                         | 0.00          |
| 12/05/2026 | ES42 On 05-August-27   | 9.84     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | ES42 On 05-August-27   | 9.84     | Put          | Bond Future | 1790      | 1                             | 2         | 1                               | 0.00          |
| 12/05/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1362.75   | 1362.7530                     | 1362.7530 | 1362.7530                       | 0.00          |
| 12/05/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1365.40   | 1372.8700                     | 1365.3960 | 1372.8700                       | 729.00        |
| 12/05/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1763960   | 184                           | 176       | 184                             | 0.00          |
| 12/05/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1390.51   | 1398.1180                     | 1390.5050 | 1398.1180                       | 0.00          |
| 12/05/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1135050   | 121                           | 114       | 121                             | 0.00          |
| 12/05/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1417.20   | 1424.9580                     | 1417.1970 | 1424.9580                       | 0.00          |
| 12/05/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 481970    | 56                            | 48        | 56                              | 0.00          |
| 12/05/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 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 |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | GOVI On 06-May-27       |          |              | GOVI               | 1444.85   | 1452.7670                     | 1444.8540 | 1452.7670                       | 0.00          |
| 12/05/2026 | GOVI On 06-May-27       | 1,427.00 | Call         | GOVI               | 178540    | 26                            | 18        | 26                              | 0.00          |
| 12/05/2026 | GOVI On 06-May-27       | 1,427.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | GOVI On 05-August-27    |          |              | GOVI               | 1470.90   | 1478.9490                     | 1470.8970 | 1478.9490                       | 0.00          |
| 12/05/2026 | GOVI On 05-August-27    | 1,465.00 | Call         | GOVI               | 58970     | 14                            | 6         | 14                              | 0.00          |
| 12/05/2026 | GOVI On 05-August-27    | 1,465.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 12/05/2026 | I258 On 07-May-26       |          |              | Bond Future        | 113.73    | 113.7300                      | 113.7300  | 113.7300                        | 0.00          |
| 12/05/2026 | I258 On 06-August-26    |          |              | Bond Future        | 135.14    | 135.1320                      | 135.1367  | 135.1320                        | 0.00          |
| 12/05/2026 | I258 On 06-August-26    | 112.95   | Call         | Bond Future        | 22188     | 22                            | 22        | 22                              | 0.00          |
| 12/05/2026 | I258 On 06-August-26    | 112.95   | Put          | Bond Future        | 1         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | I258 On 05-November-26  |          |              | Bond Future        | 137.63    | 137.6229                      | 137.6278  | 137.6229                        | 0.00          |
| 12/05/2026 | I258 On 05-November-26  | 114.95   | Call         | Bond Future        | 22708     | 23                            | 23        | 23                              | 0.00          |
| 12/05/2026 | I258 On 05-November-26  | 114.95   | Put          | Bond Future        | 31        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | I258 On 04-February-27  |          |              | Bond Future        | 137.38    | 137.3800                      | 137.3846  | 137.3800                        | 0.00          |
| 12/05/2026 | I258 On 04-February-27  | 118.90   | Call         | Bond Future        | 18773     | 19                            | 19        | 19                              | 0.00          |
| 12/05/2026 | I258 On 04-February-27  | 118.90   | Put          | Bond Future        | 288       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | I258 On 06-May-27       |          |              | Bond Future        | 140.10    | 140.0924                      | 140.0971  | 140.0924                        | 0.00          |
| 12/05/2026 | I258 On 06-May-27       | 134.78   | Call         | Bond Future        | 8568      | 9                             | 9         | 9                               | 0.00          |
| 12/05/2026 | I258 On 06-May-27       | 134.78   | Put          | Bond Future        | 3251      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | I258 On 05-August-27    |          |              | Bond Future        | 139.69    | 139.6865                      | 139.6927  | 139.6865                        | 0.00          |
| 12/05/2026 | I258 On 05-August-27    | 138.93   | Call         | Bond Future        | 6587      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | I258 On 05-August-27    | 138.93   | Put          | Bond Future        | 5825      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | IGOV On 07-May-26       |          |              | Index Future       | 444.99    | 444.9900                      | 444.9900  | 444.9900                        | 0.00          |
| 12/05/2026 | IGOV On 06-August-26    |          |              | Index Future       | 456.26    | 456.4540                      | 456.2570  | 456.4540                        | 255.00        |
| 12/05/2026 | IGOV On 05-November-26  |          |              | Index Future       | 464.76    | 464.9590                      | 464.7580  | 464.9590                        | 8.00          |
| 12/05/2026 | IGOV On 04-February-27  |          |              | Index Future       | 473.79    | 473.9920                      | 473.7870  | 473.9920                        | 0.00          |
| 12/05/2026 | IGOV On 06-May-27       |          |              | Index Future       | 483.14    | 483.3480                      | 483.1380  | 483.3480                        | 0.00          |
| 12/05/2026 | IGOV On 05-August-27    |          |              | Index Future       | 491.95    | 492.1630                      | 491.9510  | 492.1630                        | 0.00          |
| 12/05/2026 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 12/05/2026 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 12/05/2026 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 12/05/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 12/05/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 12/05/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 12/05/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 12/05/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 12/05/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 12/05/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 12/05/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 12/05/2026 | R033 On 07-May-26       |        |              | Bond Future            | 10.38     | 99.2882                       | 99.2882   | 99.2882                         | 0.00          |
| 12/05/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.64      | 110.8108                      | 110.4050  | 110.8108                        | 9,216.00      |
| 12/05/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 8073      | 8                             | 8         | 8                               | 0.00          |
| 12/05/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 122       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.70      | 107.7856                      | 107.3724  | 107.7856                        | 0.00          |
| 12/05/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 4195      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1099      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R033 On 04-February-27  |        |              | Bond Future            | 8.75      | 109.8565                      | 109.4351  | 109.8565                        | 0.00          |
| 12/05/2026 | R033 On 04-February-27  | 8.65   | Call         | Bond Future            | 2187      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R033 On 04-February-27  | 8.65   | Put          | Bond Future            | 2683      | 2                             | 3         | 2                               | 0.00          |
| 12/05/2026 | R033 On 06-May-27       |        |              | Bond Future            | 8.80      | 106.9577                      | 106.5280  | 106.9577                        | 0.00          |
| 12/05/2026 | R033 On 06-May-27       | 7.93   | Call         | Bond Future            | 1000      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R033 On 06-May-27       | 7.93   | Put          | Bond Future            | 5165      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R033 On 05-August-27    |        |              | Bond Future            | 8.89      | 108.8972                      | 108.4601  | 108.8972                        | 0.00          |
| 12/05/2026 | R033 On 05-August-27    | 8.54   | Call         | Bond Future            | 2052      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R033 On 05-August-27    | 8.54   | Put          | Bond Future            | 3631      | 3                             | 4         | 3                               | 0.00          |
| 12/05/2026 | R035 On 07-May-26       |        |              | Bond Future            | 10.86     | 90.6603                       | 90.6603   | 90.6603                         | 0.00          |
| 12/05/2026 | R035 On 06-August-26    |        |              | Bond Future            | 8.81      | 104.8594                      | 104.3359  | 104.8594                        | 92,587.00     |
| 12/05/2026 | R035 On 06-August-26    | 11.06  | Call         | Bond Future            | 12291     | 13                            | 12        | 13                              | 0.00          |
| 12/05/2026 | R035 On 06-August-26    | 9.72   | Call         | Bond Future            | 5659      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26    | 10.22  | Call         | Bond Future            | 8126      | 9                             | 8         | 9                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26    | 7.70   | Call         | Bond Future            | 122       | 0                             | 0         | 0                               | 4,876.00      |
| 12/05/2026 | R035 On 06-August-26    | 7.95   | Call         | Bond Future            | 241       | 0                             | 0         | 0                               | 4,876.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R035 On 06-August-26   | 7.90   | Call         | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 8.34   | Call         | Bond Future | 684       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 1534      | 2                             | 2         | 2                               | 350.00        |
| 12/05/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 602       | 1                             | 1         | 1                               | 1,000.00      |
| 12/05/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 1776      | 2                             | 2         | 2                               | 1,000.00      |
| 12/05/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 4120      | 5                             | 4         | 5                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 5611      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 3339      | 4                             | 3         | 4                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 7676      | 8                             | 8         | 8                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 5229      | 6                             | 5         | 6                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 3381      | 4                             | 3         | 4                               | 250.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 3009      | 3                             | 3         | 3                               | 200.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 530       | 0                             | 1         | 0                               | 200.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 1152      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 242       | 0                             | 0         | 0                               | 200.00        |
| 12/05/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 3771      | 3                             | 4         | 3                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 1020      | 1                             | 1         | 1                               | 350.00        |
| 12/05/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 2149      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 467       | 0                             | 0         | 0                               | 350.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 1,000.00      |
| 12/05/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 1914      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 8.34   | Put          | Bond Future | 3544      | 3                             | 4         | 3                               | 4,876.00      |
| 12/05/2026 | R035 On 06-August-26   | 7.95   | Put          | Bond Future | 5538      | 5                             | 6         | 5                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 7.70   | Put          | Bond Future | 7020      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 7.90   | Put          | Bond Future | 5826      | 5                             | 6         | 5                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 250.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 460       | 0                             | 0         | 0                               | 250.00        |
| 12/05/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 1004      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.87      | 102.2662                      | 101.7332  | 102.2662                        | 32,644.00     |
| 12/05/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 7173      | 8                             | 7         | 8                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 2796      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1361      | 2                             | 1         | 2                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 600.00        |
| 12/05/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 2243      | 3                             | 2         | 3                               | 200.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 6144      | 7                             | 6         | 7                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 4025      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1587      | 1                             | 2         | 1                               | 200.00        |
| 12/05/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 2663      | 2                             | 3         | 2                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 952       | 1                             | 1         | 1                               | 200.00        |
| 12/05/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 3727      | 3                             | 4         | 3                               | 600.00        |
| 12/05/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 5978      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 2232      | 2                             | 2         | 2                               | 600.00        |
| 12/05/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 748       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.92      | 104.2307                      | 103.6873  | 104.2307                        | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 3219      | 4                             | 3         | 4                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 4711      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 1578      | 2                             | 2         | 2                               | 1,050.00      |
| 12/05/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 1145      | 1                             | 1         | 1                               | 3,000.00      |
| 12/05/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 2676      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 568       | 1                             | 1         | 1                               | 3,000.00      |
| 12/05/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 2926      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 2890      | 3                             | 3         | 3                               | 1,050.00      |
| 12/05/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 4417      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 3,000.00      |
| 12/05/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 5343      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 1903      | 2                             | 2         | 2                               | 1,050.00      |
| 12/05/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 7800      | 7                             | 8         | 7                               | 0.00          |
| 12/05/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 2676      | 2                             | 3         | 2                               | 0.00          |
| 12/05/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.97      | 101.7602                      | 101.2060  | 101.7602                        | 0.00          |
| 12/05/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1460      | 2                             | 1         | 2                               | 0.00          |
| 12/05/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 5514      | 5                             | 6         | 5                               | 0.00          |
| 12/05/2026 | R035 On 05-August-27   |        |              | Bond Future | 9.04      | 103.6070                      | 103.0431  | 103.6070                        | 0.00          |
| 12/05/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 2562      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 4310      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R038 On 07-May-26      |        |              | Bond Future | 11.40     | 97.8492                       | 97.8492   | 97.8492                         | 0.00          |
| 12/05/2026 | R038 On 06-August-26   |        |              | Bond Future | 9.22      | 116.3171                      | 115.6484  | 116.3171                        | 1,924.00      |
| 12/05/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 17314     | 18                            | 17        | 18                              | 0.00          |
| 12/05/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 22        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.28      | 112.9510                      | 112.2701  | 112.9510                        | 2,570.00      |
| 12/05/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 10868     | 11                            | 11        | 11                              | 0.00          |
| 12/05/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 804       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.34      | 115.1212                      | 114.4270  | 115.1212                        | 0.00          |
| 12/05/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 5040      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 3139      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.39      | 111.8839                      | 111.1760  | 111.8839                        | 0.00          |
| 12/05/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2136      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 7191      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.47      | 113.9124                      | 113.1921  | 113.9124                        | 0.00          |
| 12/05/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 3545      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 5854      | 5                             | 6         | 5                               | 0.00          |
| 12/05/2026 | R053 On 07-May-26      |        |              | Bond Future | 11.69     | 100.7752                      | 100.7752  | 100.7752                        | 0.00          |
| 12/05/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.39      | 127.0063                      | 125.9390  | 127.0063                        | 69,515.00     |
| 12/05/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 26862     | 28                            | 27        | 28                              | 0.00          |
| 12/05/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 5196      | 6                             | 5         | 6                               | 0.00          |
| 12/05/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 687       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 2225      | 3                             | 2         | 3                               | 530.00        |
| 12/05/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 530.00        |
| 12/05/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 10419     | 10                            | 10        | 10                              | 0.00          |
| 12/05/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 16746     | 16                            | 17        | 16                              | 0.00          |
| 12/05/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 5670      | 5                             | 6         | 5                               | 530.00        |
| 12/05/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 2844      | 2                             | 3         | 2                               | 530.00        |
| 12/05/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.44      | 123.4565                      | 122.3697  | 123.4565                        | 4,041.00      |
| 12/05/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 18631     | 20                            | 19        | 20                              | 0.00          |
| 12/05/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 1037      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.49      | 125.8285                      | 124.7208  | 125.8285                        | 0.00          |
| 12/05/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 9586      | 10                            | 10        | 10                              | 0.00          |
| 12/05/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 4138      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.53      | 122.4220                      | 121.2924  | 122.4220                        | 0.00          |
| 12/05/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 3747      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 10893     | 10                            | 11        | 10                              | 0.00          |
| 12/05/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.59      | 124.6418                      | 123.4921  | 124.6418                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 5787      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 9293      | 9                             | 9         | 9                               | 0.00          |
| 12/05/2026 | R186 On 07-May-26      |        |              | Bond Future | 8.69      | 105.1300                      | 105.1300  | 105.1300                        | 0.00          |
| 12/05/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 12/05/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 12/05/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R202 On 07-May-26      |        |              | Bond Future | 277.55    | 277.5500                      | 277.5500  | 277.5500                        | 0.00          |
| 12/05/2026 | R202 On 06-August-26   |        |              | Bond Future | 301.20    | 301.5897                      | 301.2041  | 301.5897                        | 1,025.00      |
| 12/05/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 22344     | 23                            | 22        | 23                              | 0.00          |
| 12/05/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R202 On 05-November-26 |        |              | Bond Future | 306.76    | 307.1486                      | 306.7558  | 307.1486                        | 0.00          |
| 12/05/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 26296     | 27                            | 26        | 27                              | 0.00          |
| 12/05/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R202 On 04-February-27 |        |              | Bond Future | 307.19    | 307.5883                      | 307.1876  | 307.5883                        | 0.00          |
| 12/05/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 12458     | 13                            | 12        | 13                              | 0.00          |
| 12/05/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R202 On 06-May-27      |        |              | Bond Future | 313.25    | 313.6609                      | 313.2521  | 313.6609                        | 0.00          |
| 12/05/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 6262      | 7                             | 6         | 7                               | 0.00          |
| 12/05/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R202 On 05-August-27   |        |              | Bond Future | 313.36    | 313.7767                      | 313.3620  | 313.7767                        | 0.00          |
| 12/05/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 392       | 1                             | 0         | 1                               | 0.00          |
| 12/05/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R209 On 07-May-26      |        |              | Bond Future | 11.07     | 72.1699                       | 72.1699   | 72.1699                         | 0.00          |
| 12/05/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.97      | 85.4836                       | 84.9889   | 85.4836                         | 37,360.00     |
| 12/05/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 12351     | 13                            | 12        | 13                              | 0.00          |
| 12/05/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R209 On 05-November-26 |        |              | Bond Future | 9.02      | 83.8881                       | 83.3843   | 83.8881                         | 7,212.00      |
| 12/05/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 7474      | 8                             | 7         | 8                               | 0.00          |
| 12/05/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 676       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R209 On 04-February-27 |        |              | Bond Future | 9.07      | 85.4996                       | 84.9861   | 85.4996                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 3538      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 753       | 1                             | 1         | 1                               | 3,237.00      |
| 12/05/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 2534      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 3,237.00      |
| 12/05/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 6651      | 6                             | 7         | 6                               | 0.00          |
| 12/05/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 2407      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R209 On 06-May-27      |        |              | Bond Future | 9.11      | 84.0165                       | 83.4929   | 84.0165                         | 0.00          |
| 12/05/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1498      | 2                             | 1         | 2                               | 0.00          |
| 12/05/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1237      | 1                             | 1         | 1                               | 4,620.00      |
| 12/05/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 2751      | 3                             | 3         | 3                               | 4,620.00      |
| 12/05/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 6008      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 5360      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R209 On 05-August-27   |        |              | Bond Future | 9.19      | 85.5414                       | 85.0085   | 85.5414                         | 0.00          |
| 12/05/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 2582      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 4252      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R210 On 07-May-26      |        |              | Bond Future | 255.40    | 255.4000                      | 255.4000  | 255.4000                        | 0.00          |
| 12/05/2026 | R210 On 06-August-26   |        |              | Bond Future | 267.23    | 267.2239                      | 267.2289  | 267.2239                        | 448.00        |
| 12/05/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 7389      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R210 On 05-November-26 |        |              | Bond Future | 268.62    | 268.6118                      | 268.6163  | 268.6118                        | 0.00          |
| 12/05/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 15286     | 15                            | 15        | 15                              | 0.00          |
| 12/05/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R210 On 04-February-27 |        |              | Bond Future | 273.84    | 273.8324                      | 273.8366  | 273.8324                        | 0.00          |
| 12/05/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 7807      | 8                             | 8         | 8                               | 0.00          |
| 12/05/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R210 On 06-May-27      |        |              | Bond Future | 275.62    | 275.6147                      | 275.6183  | 275.6147                        | 0.00          |
| 12/05/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 4488      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R210 On 05-August-27   |        |              | Bond Future | 280.69    | 280.6880                      | 280.6926  | 280.6880                        | 0.00          |
| 12/05/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 4683      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R213 On 07-May-26      |        |              | Bond Future | 9.80      | 90.8448                       | 90.8448   | 90.8448                         | 0.00          |
| 12/05/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.38      | 98.2348                       | 98.0070   | 98.2348                         | 55,172.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4727      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.44      | 96.4720                       | 96.2400   | 96.4720                         | 0.00          |
| 12/05/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2096      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1045      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.50      | 98.3251                       | 98.0884   | 98.3251                         | 0.00          |
| 12/05/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 2196      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.54      | 96.6910                       | 96.4497   | 96.6910                         | 0.00          |
| 12/05/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 514       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 1095      | 1                             | 1         | 1                               | 2,830.00      |
| 12/05/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 3224      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 1045      | 1                             | 1         | 1                               | 2,830.00      |
| 12/05/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 2364      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 3597      | 3                             | 4         | 3                               | 0.00          |
| 12/05/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.63      | 98.4469                       | 98.2014   | 98.4469                         | 0.00          |
| 12/05/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R214 On 07-May-26      |        |              | Bond Future | 11.53     | 65.9435                       | 65.9435   | 65.9435                         | 0.00          |
| 12/05/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.41      | 80.7193                       | 80.1132   | 80.7193                         | 24,720.00     |
| 12/05/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 14521     | 15                            | 15        | 15                              | 0.00          |
| 12/05/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.47      | 78.8914                       | 78.2742   | 78.8914                         | 2,614.00      |
| 12/05/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 9644      | 10                            | 10        | 10                              | 0.00          |
| 12/05/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.52      | 80.4069                       | 79.7777   | 80.4069                         | 0.00          |
| 12/05/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 4968      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 2582      | 2                             | 3         | 2                               | 0.00          |
| 12/05/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.56      | 78.6768                       | 78.0353   | 78.6768                         | 0.00          |
| 12/05/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 1961      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 6456      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.63      | 80.1050                       | 79.4521   | 80.1050                         | 0.00          |
| 12/05/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 3264      | 4                             | 3         | 4                               | 0.00          |
| 12/05/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 5247      | 5                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R248 On 07-May-26      |        |              | Bond Future | 11.72     | 78.4803                       | 78.4803   | 78.4803                         | 0.00          |
| 12/05/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.47      | 98.1514                       | 97.3507   | 98.1514                         | 253,924.00    |
| 12/05/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 20526     | 21                            | 21        | 21                              | 0.00          |
| 12/05/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 1149      | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 5779      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 1368      | 1                             | 1         | 1                               | 1,762.00      |
| 12/05/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 5351      | 5                             | 5         | 5                               | 1,762.00      |
| 12/05/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.52      | 95.4996                       | 94.6842   | 95.4996                         | 37,149.00     |
| 12/05/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 14223     | 15                            | 14        | 15                              | 0.00          |
| 12/05/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.57      | 97.3342                       | 96.5030   | 97.3342                         | 0.00          |
| 12/05/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 7420      | 8                             | 7         | 8                               | 0.00          |
| 12/05/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 3057      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.62      | 94.7925                       | 93.9450   | 94.7925                         | 260.00        |
| 12/05/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 2977      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 7932      | 7                             | 8         | 7                               | 0.00          |
| 12/05/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.68      | 96.5125                       | 95.6499   | 96.5125                         | 0.00          |
| 12/05/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 4380      | 5                             | 4         | 5                               | 0.00          |
| 12/05/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 7010      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R2R9 On 07-May-26      |        |              | Bond Future | 9.62      | 102.9736                      | 102.9736  | 102.9736                        | 0.00          |
| 12/05/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.34      | 108.1649                      | 107.5439  | 108.1649                        | 4,002.00      |
| 12/05/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 94424     | 95                            | 94        | 95                              | 0.00          |
| 12/05/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.40      | 105.1547                      | 104.5222  | 105.1547                        | 0.00          |
| 12/05/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 93552     | 94                            | 94        | 94                              | 0.00          |
| 12/05/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.46      | 107.1750                      | 106.5303  | 107.1750                        | 0.00          |
| 12/05/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 5491      | 6                             | 5         | 6                               | 0.00          |
| 12/05/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 2413      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.51      | 104.2869                      | 103.6295  | 104.2869                        | 0.00          |
| 12/05/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2173      | 2                             | 2         | 2                               | 0.00          |
| 12/05/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 4926      | 5                             | 5         | 5                               | 0.00          |
| 12/05/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 2459      | 3                             | 2         | 3                               | 250.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 4025      | 4                             | 4         | 4                               | 250.00        |
| 12/05/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 6678      | 6                             | 7         | 6                               | 0.00          |
| 12/05/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 7229      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.59      | 106.1779                      | 105.5089  | 106.1779                        | 0.00          |
| 12/05/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 3549      | 4                             | 4         | 4                               | 0.00          |
| 12/05/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 12/05/2026 | R4R2 On 07-May-26      |        |              | Bond Future | 9.86      | 103.2455                      | 103.2455  | 103.2455                        | 0.00          |
| 12/05/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.52      | 109.4089                      | 108.5913  | 109.4089                        | 10,754.00     |
| 12/05/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 95174     | 96                            | 95        | 96                              | 0.00          |
| 12/05/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.58      | 106.2952                      | 105.4626  | 106.2952                        | 0.00          |
| 12/05/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 94240     | 95                            | 94        | 95                              | 0.00          |
| 12/05/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.64      | 108.3375                      | 107.4887  | 108.3375                        | 0.00          |
| 12/05/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 6508      | 7                             | 7         | 7                               | 0.00          |
| 12/05/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 2627      | 2                             | 3         | 2                               | 0.00          |
| 12/05/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.69      | 105.3460                      | 104.4806  | 105.3460                        | 0.00          |
| 12/05/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |
| 12/05/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 8432      | 8                             | 8         | 8                               | 0.00          |
| 12/05/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 9.77      | 107.2560                      | 106.3753  | 107.2560                        | 0.00          |
| 12/05/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 4130      | 5                             | 4         | 5                               | 0.00          |
| 12/05/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 6787      | 6                             | 7         | 6                               | 0.00          |
| 12/05/2026 | RR87 On 07-May-26      |        |              | Bond Future | 6.81      | 103.0247                      | 103.0247  | 103.0247                        | 0.00          |
| 12/05/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.31      | 100.8820                      | 100.8528  | 100.8820                        | 0.00          |
| 12/05/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR87 On 05-November-26 |        |              | Bond Future | 7.04      | 102.7176                      | 102.6878  | 102.7176                        | 0.00          |
| 12/05/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR88 On 07-May-26      |        |              | Bond Future | 6.84      | 106.3739                      | 106.3739  | 106.3739                        | 0.00          |
| 12/05/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.57      | 104.4385                      | 104.4108  | 104.4385                        | 0.00          |
| 12/05/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 973       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.59      | 105.7035                      | 105.6736  | 105.7035                        | 0.00          |
| 12/05/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 12/05/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 12/05/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/05/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |