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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/05/2026 TO: 19/05/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 150.38    | 150.3787                      | 150.3822  | 150.3787                        | 8,289.00      |
| 19/05/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 6282      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 151.66    | 151.6572                      | 151.6605  | 151.6572                        | 0.00          |
| 19/05/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 4100      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 154.60    | 154.5925                      | 154.5957  | 154.5925                        | 0.00          |
| 19/05/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 4876      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 156.12    | 156.1214                      | 156.1247  | 156.1214                        | 0.00          |
| 19/05/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 2805      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2029 On 06-May-27      | 153.32 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2029 On 05-August-27   |        |              | Bond Future | 159.02    | 159.0195                      | 159.0234  | 159.0195                        | 0.00          |
| 19/05/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future | 2303      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2030 On 06-August-26   |        |              | Bond Future | 8.35      | 99.4586                       | 99.2080   | 99.4586                         | 153,292.00    |
| 19/05/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 2719      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 23        | 0                             | 0         | 0                               | 1,000.00      |
| 19/05/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 149       | 0                             | 0         | 0                               | 1,000.00      |
| 19/05/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 432       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 1301      | 1                             | 1         | 1                               | 1,000.00      |
| 19/05/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 2066      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 3457      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2030 On 05-November-26 |        |              | Bond Future | 8.43      | 101.2628                      | 101.0076  | 101.2628                        | 15.00         |
| 19/05/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1069      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1177      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2030 On 04-February-27 |        |              | Bond Future | 8.49      | 99.1921                       | 98.9319   | 99.1921                         | 0.00          |
| 19/05/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 466       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 2199      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.56      | 101.1277                      | 100.8623  | 101.1277                        | 0.00          |
| 19/05/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 3320      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2030 On 05-August-27   |        |              | Bond Future | 8.70      | 98.9708                       | 98.7009   | 98.9708                         | 0.00          |
| 19/05/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 1985      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2031 On 06-August-26   |        |              | Bond Future | 116.53    | 116.2276                      | 116.5289  | 116.2276                        | 4,899.00      |
| 19/05/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 2732      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2031 On 05-November-26 |        |              | Bond Future | 118.67    | 118.3636                      | 118.6704  | 118.3636                        | 7,356.00      |
| 19/05/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 7180      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2031 On 04-February-27 |        |              | Bond Future | 118.49    | 118.1785                      | 118.4913  | 118.1785                        | 0.00          |
| 19/05/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 2476      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2031 On 06-May-27      |        |              | Bond Future | 120.83    | 120.5103                      | 120.8291  | 120.5103                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4000      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2031 On 05-August-27   |        |              | Bond Future | 120.54    | 120.2155                      | 120.5409  | 120.2155                        | 0.00          |
| 19/05/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 630       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 1499      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.66      | 101.6119                      | 101.2268  | 101.6119                        | 130,026.00    |
| 19/05/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6236      | 7                             | 6         | 7                               | 0.00          |
| 19/05/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.73      | 99.2960                       | 98.9039   | 99.2960                         | 41,865.00     |
| 19/05/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1137      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.79      | 101.1957                      | 100.7958  | 101.1957                        | 0.00          |
| 19/05/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 1419      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 2656      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.84      | 99.0089                       | 98.6012   | 99.0089                         | 0.00          |
| 19/05/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 667       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 4776      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.94      | 100.8207                      | 100.4058  | 100.8207                        | 0.00          |
| 19/05/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 1416      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 3350      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2033 On 06-August-26   |        |              | Bond Future | 146.49    | 146.6239                      | 146.4930  | 146.6239                        | 16,914.00     |
| 19/05/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 12243     | 12                            | 12        | 12                              | 0.00          |
| 19/05/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2033 On 05-November-26 |        |              | Bond Future | 147.60    | 147.7310                      | 147.5975  | 147.7310                        | 0.00          |
| 19/05/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 10337     | 10                            | 10        | 10                              | 0.00          |
| 19/05/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2033 On 04-February-27 |        |              | Bond Future | 150.45    | 150.5904                      | 150.4540  | 150.5904                        | 0.00          |
| 19/05/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 7744      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2033 On 06-May-27      |        |              | Bond Future | 151.80    | 151.9357                      | 151.7966  | 151.9357                        | 0.00          |
| 19/05/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 587       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2033 On 05-August-27   |        |              | Bond Future | 154.62    | 154.7563                      | 154.6151  | 154.7563                        | 0.00          |
| 19/05/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 1465      | 2                             | 1         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2037 On 06-August-26   |        |              | Bond Future | 9.30      | 95.6658                       | 95.0089   | 95.6658                         | 227,194.00    |
| 19/05/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 13852     | 15                            | 14        | 15                              | 0.00          |
| 19/05/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 11757     | 12                            | 12        | 12                              | 0.00          |
| 19/05/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 8641      | 9                             | 9         | 9                               | 0.00          |
| 19/05/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 5150      | 6                             | 5         | 6                               | 2,541.00      |
| 19/05/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 247       | 0                             | 0         | 0                               | 2,541.00      |
| 19/05/2026 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 694       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 81        | 0                             | 0         | 0                               | 2,541.00      |
| 19/05/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 |        |              | Bond Future | 9.36      | 97.4011                       | 96.7323   | 97.4011                         | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 8228      | 9                             | 8         | 9                               | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 9239      | 10                            | 9         | 10                              | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 6396      | 7                             | 6         | 7                               | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 3113      | 4                             | 3         | 4                               | 4,490.00      |
| 19/05/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 1181      | 1                             | 1         | 1                               | 4,490.00      |
| 19/05/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 2509      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 640       | 1                             | 1         | 1                               | 4,490.00      |
| 19/05/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 |        |              | Bond Future | 9.42      | 95.0062                       | 94.3244   | 95.0062                         | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 3594      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 2908      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 938       | 1                             | 1         | 1                               | 4,490.00      |
| 19/05/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 3600      | 3                             | 4         | 3                               | 4,490.00      |
| 19/05/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 7220      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 2407      | 2                             | 2         | 2                               | 4,490.00      |
| 19/05/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2037 On 06-May-27      |        |              | Bond Future | 9.48      | 96.8603                       | 96.1651   | 96.8603                         | 0.00          |
| 19/05/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 1394      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 7034      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | 2037 On 05-August-27   |        |              | Bond Future | 9.57      | 94.3741                       | 93.6665   | 94.3741                         | 0.00          |
| 19/05/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 2458      | 3                             | 2         | 3                               | 0.00          |
| 19/05/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 5591      | 5                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2038 On 06-August-26   |        |              | Bond Future | 160.52    | 160.0304                      | 160.5186  | 160.0304                        | 4,136.00      |
| 19/05/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 15799     | 15                            | 16        | 15                              | 0.00          |
| 19/05/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2038 On 05-November-26 |        |              | Bond Future | 163.47    | 162.9714                      | 163.4686  | 162.9714                        | 1,373.00      |
| 19/05/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 17159     | 17                            | 17        | 17                              | 0.00          |
| 19/05/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2038 On 04-February-27 |        |              | Bond Future | 164.38    | 163.8777                      | 164.3845  | 163.8777                        | 0.00          |
| 19/05/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 10554     | 10                            | 11        | 10                              | 0.00          |
| 19/05/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2038 On 06-May-27      |        |              | Bond Future | 167.63    | 167.1108                      | 167.6275  | 167.1108                        | 0.00          |
| 19/05/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 1527      | 1                             | 2         | 1                               | 0.00          |
| 19/05/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2038 On 05-August-27   |        |              | Bond Future | 168.44    | 167.9150                      | 168.4421  | 167.9150                        | 0.00          |
| 19/05/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.63      | 96.5592                       | 95.5539   | 96.5592                         | 81,033.00     |
| 19/05/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 16150     | 17                            | 16        | 17                              | 0.00          |
| 19/05/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.70      | 98.3108                       | 97.2873   | 98.3108                         | 1,566.00      |
| 19/05/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 9859      | 11                            | 10        | 11                              | 0.00          |
| 19/05/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 10976     | 12                            | 11        | 12                              | 0.00          |
| 19/05/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 7819      | 9                             | 8         | 9                               | 0.00          |
| 19/05/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 4119      | 5                             | 4         | 5                               | 2,300.00      |
| 19/05/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 2,300.00      |
| 19/05/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 2673      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 737       | 1                             | 1         | 1                               | 2,300.00      |
| 19/05/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 898       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.77      | 95.6828                       | 94.6395   | 95.6828                         | 0.00          |
| 19/05/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 4544      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 5599      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 3505      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 1137      | 1                             | 1         | 1                               | 2,300.00      |
| 19/05/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 4190      | 4                             | 4         | 4                               | 2,300.00      |
| 19/05/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 8401      | 8                             | 8         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 2849      | 2                             | 3         | 2                               | 2,300.00      |
| 19/05/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 3421      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.83      | 97.5501                       | 96.4864   | 97.5501                         | 0.00          |
| 19/05/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 8483      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.92      | 94.8258                       | 93.7429   | 94.8258                         | 0.00          |
| 19/05/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 2782      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 6899      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | 2043 On 06-August-26   |        |              | Bond Future | 125.31    | 125.3094                      | 125.3142  | 125.3094                        | 3,416.00      |
| 19/05/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 14435     | 14                            | 14        | 14                              | 0.00          |
| 19/05/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2043 On 05-November-26 |        |              | Bond Future | 127.62    | 127.6123                      | 127.6171  | 127.6123                        | 0.00          |
| 19/05/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 14790     | 15                            | 15        | 15                              | 0.00          |
| 19/05/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2043 On 04-February-27 |        |              | Bond Future | 127.17    | 127.1657                      | 127.1707  | 127.1657                        | 0.00          |
| 19/05/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 9869      | 10                            | 10        | 10                              | 0.00          |
| 19/05/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 328       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2043 On 06-May-27      |        |              | Bond Future | 129.68    | 129.6748                      | 129.6798  | 129.6748                        | 0.00          |
| 19/05/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 4559      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 2359      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2043 On 05-August-27   |        |              | Bond Future | 129.11    | 129.0994                      | 129.1050  | 129.0994                        | 0.00          |
| 19/05/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 3505      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 3960      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.77      | 92.9683                       | 91.8045   | 92.9683                         | 46,020.00     |
| 19/05/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 17507     | 19                            | 18        | 19                              | 0.00          |
| 19/05/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 485       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 920       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 2525      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 2687      | 2                             | 3         | 2                               | 14,500.00     |
| 19/05/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 5104      | 4                             | 5         | 4                               | 7,000.00      |
| 19/05/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 6779      | 6                             | 7         | 6                               | 7,000.00      |
| 19/05/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.84      | 94.6548                       | 93.4698   | 94.6548                         | 89,193.00     |
| 19/05/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 11430     | 12                            | 11        | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.90      | 92.0820                       | 90.8742   | 92.0820                         | 0.00          |
| 19/05/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 5567      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 3461      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.96      | 93.8791                       | 92.6477   | 93.8791                         | 0.00          |
| 19/05/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 1968      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 8902      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2026 | 2044 On 05-August-27   |        |              | Bond Future | 10.04     | 91.2129                       | 89.9591   | 91.2129                         | 0.00          |
| 19/05/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 3094      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 7681      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | 2046 On 06-August-26   |        |              | Bond Future | 143.93    | 144.3521                      | 143.9336  | 144.3521                        | 18,596.00     |
| 19/05/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 21554     | 22                            | 22        | 22                              | 0.00          |
| 19/05/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2046 On 05-November-26 |        |              | Bond Future | 144.24    | 144.6713                      | 144.2446  | 144.6713                        | 0.00          |
| 19/05/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 18765     | 19                            | 19        | 19                              | 0.00          |
| 19/05/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2046 On 04-February-27 |        |              | Bond Future | 147.04    | 147.4718                      | 147.0365  | 147.4718                        | 0.00          |
| 19/05/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 15946     | 16                            | 16        | 16                              | 0.00          |
| 19/05/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2046 On 06-May-27      |        |              | Bond Future | 147.55    | 147.9913                      | 147.5479  | 147.9913                        | 0.00          |
| 19/05/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 1442      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2046 On 05-August-27   |        |              | Bond Future | 150.29    | 150.7371                      | 150.2858  | 150.7371                        | 0.00          |
| 19/05/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future | 1116      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2050 On 06-August-26   |        |              | Bond Future | 145.38    | 145.8753                      | 145.3842  | 145.8753                        | 18,162.00     |
| 19/05/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 22114     | 23                            | 22        | 23                              | 0.00          |
| 19/05/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2050 On 05-November-26 |        |              | Bond Future | 148.06    | 148.5561                      | 148.0557  | 148.5561                        | 0.00          |
| 19/05/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future | 24216     | 25                            | 24        | 25                              | 0.00          |
| 19/05/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2050 On 04-February-27 |        |              | Bond Future | 148.42    | 148.9299                      | 148.4196  | 148.9299                        | 0.00          |
| 19/05/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future | 16030     | 17                            | 16        | 17                              | 0.00          |
| 19/05/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 151.35    | 151.8680                      | 151.3477  | 151.8680                        | 0.00          |
| 19/05/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 888       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 151.60    | 152.1283                      | 151.5990  | 152.1283                        | 0.00          |
| 19/05/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 1371      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | AL37 On 07-May-26      |        |              | Index Future       | 1266.37   | 1266.3720                     | 1266.3720 | 1266.3720                       | 0.00          |
| 19/05/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1272.42   | 1276.4950                     | 1272.4150 | 1276.4950                       | 0.00          |
| 19/05/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1295.75   | 1299.9010                     | 1295.7460 | 1299.9010                       | 0.00          |
| 19/05/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1320.52   | 1324.7520                     | 1320.5150 | 1324.7520                       | 0.00          |
| 19/05/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1346.27   | 1350.5860                     | 1346.2650 | 1350.5860                       | 0.00          |
| 19/05/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1370.73   | 1375.1240                     | 1370.7300 | 1375.1240                       | 0.00          |
| 19/05/2026 | AL7T On 07-May-26      |        |              | Index Future       | 1643.83   | 1643.8270                     | 1643.8270 | 1643.8270                       | 0.00          |
| 19/05/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1632.15   | 1642.3330                     | 1632.1540 | 1642.3330                       | 0.00          |
| 19/05/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1662.08   | 1672.4470                     | 1662.0810 | 1672.4470                       | 0.00          |
| 19/05/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1693.85   | 1704.4210                     | 1693.8540 | 1704.4210                       | 0.00          |
| 19/05/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1726.88   | 1737.6590                     | 1726.8840 | 1737.6590                       | 0.00          |
| 19/05/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1758.26   | 1769.2300                     | 1758.2640 | 1769.2300                       | 0.00          |
| 19/05/2026 | ALBI On 07-May-26      |        |              | Index Future       | 1389.16   | 1389.1600                     | 1389.1600 | 1389.1600                       | 0.00          |
| 19/05/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1375.81   | 1386.0510                     | 1375.8050 | 1386.0510                       | 78.00         |
| 19/05/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1401.03   | 1411.4660                     | 1401.0320 | 1411.4660                       | 0.00          |
| 19/05/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1427.81   | 1438.4500                     | 1427.8140 | 1438.4500                       | 0.00          |
| 19/05/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1455.66   | 1466.5010                     | 1455.6560 | 1466.5010                       | 0.00          |
| 19/05/2026 | ALBI On 05-August-27   |        |              | Index Future       | 1482.11   | 1493.1460                     | 1482.1080 | 1493.1460                       | 0.00          |
| 19/05/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C039 On 31-March-39     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 19/05/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 19/05/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 19/05/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.46      | 93.5943                       | 93.1008   | 93.5943                         | 0.00          |
| 19/05/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 11232     | 12                            | 11        | 12                              | 0.00          |
| 19/05/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.55      | 91.5215                       | 91.0188   | 91.5215                         | 0.00          |
| 19/05/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 5690      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.64      | 93.2935                       | 92.7810   | 93.2935                         | 0.00          |
| 19/05/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 284       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.72      | 91.3382                       | 90.8155   | 91.3382                         | 0.00          |
| 19/05/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 4110      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | ES33 On 05-August-27    |        |              | Bond Future        | 9.84      | 93.0298                       | 92.4977   | 93.0298                         | 0.00          |
| 19/05/2026 | ES33 On 05-August-27    | 9.27   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES33 On 05-August-27    | 9.27   | Put          | Bond Future        | 2423      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 10.05     | 91.4155                       | 90.3878   | 91.4155                         | 0.00          |
| 19/05/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 15913     | 17                            | 16        | 17                              | 0.00          |
| 19/05/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 10.13     | 88.8316                       | 87.7850   | 88.8316                         | 0.00          |
| 19/05/2026 | ES42 On 05-November-26  | 11.66  | Call         | Bond Future        | 9820      | 11                            | 10        | 11                              | 0.00          |
| 19/05/2026 | ES42 On 05-November-26  | 11.66  | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | ES42 On 04-February-27 |          |              | Bond Future | 10.20     | 90.5519                       | 89.4849   | 90.5519                         | 0.00          |
| 19/05/2026 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 625       | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES42 On 06-May-27      |          |              | Bond Future | 10.27     | 88.0740                       | 86.9859   | 88.0740                         | 0.00          |
| 19/05/2026 | ES42 On 06-May-27      | 9.33     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 6757      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | ES42 On 05-August-27   |          |              | Bond Future | 10.36     | 89.7031                       | 88.5950   | 89.7031                         | 0.00          |
| 19/05/2026 | ES42 On 05-August-27   | 9.84     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | ES42 On 05-August-27   | 9.84     | Put          | Bond Future | 3587      | 2                             | 4         | 2                               | 0.00          |
| 19/05/2026 | GOVI On 07-May-26      |          |              | GOVI        | 1362.75   | 1362.7530                     | 1362.7530 | 1362.7530                       | 0.00          |
| 19/05/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1348.54   | 1358.8990                     | 1348.5430 | 1358.8990                       | 730.00        |
| 19/05/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1595430   | 170                           | 160       | 170                             | 0.00          |
| 19/05/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1373.27   | 1383.8150                     | 1373.2700 | 1383.8150                       | 0.00          |
| 19/05/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 962700    | 107                           | 96        | 107                             | 0.00          |
| 19/05/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1399.52   | 1410.2710                     | 1399.5220 | 1410.2710                       | 0.00          |
| 19/05/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 305220    | 41                            | 31        | 41                              | 0.00          |
| 19/05/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1426.81   | 1437.7730                     | 1426.8120 | 1437.7730                       | 0.00          |
| 19/05/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 0         | 11                            | 0         | 11                              | 0.00          |
| 19/05/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 1880      | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | GOVI On 05-August-27   |          |              | GOVI        | 1452.74   | 1463.8950                     | 1452.7400 | 1463.8950                       | 0.00          |
| 19/05/2026 | GOVI On 05-August-27   | 1,465.00 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | GOVI On 05-August-27   | 1,465.00 | Put          | GOVI        | 122600    | 1                             | 12        | 1                               | 0.00          |
| 19/05/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/05/2026 | I258 On 06-August-26   |          |              | Bond Future | 135.17    | 135.1660                      | 135.1706  | 135.1660                        | 0.00          |
| 19/05/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 22221     | 22                            | 22        | 22                              | 0.00          |
| 19/05/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | I258 On 05-November-26 |          |              | Bond Future | 137.65    | 137.6502                      | 137.6548  | 137.6502                        | 0.00          |
| 19/05/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 22725     | 23                            | 23        | 23                              | 0.00          |
| 19/05/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | I258 On 04-February-27 |          |              | Bond Future | 137.40    | 137.3976                      | 137.4024  | 137.3976                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 18735     | 19                            | 19        | 19                              | 0.00          |
| 19/05/2026 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 233       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | I258 On 06-May-27       |        |              | Bond Future            | 140.11    | 140.1087                      | 140.1135  | 140.1087                        | 0.00          |
| 19/05/2026 | I258 On 06-May-27       | 134.78 | Call         | Bond Future            | 8375      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2026 | I258 On 06-May-27       | 134.78 | Put          | Bond Future            | 3041      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | I258 On 05-August-27    |        |              | Bond Future            | 139.73    | 139.7270                      | 139.7327  | 139.7270                        | 0.00          |
| 19/05/2026 | I258 On 05-August-27    | 138.93 | Call         | Bond Future            | 6378      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | I258 On 05-August-27    | 138.93 | Put          | Bond Future            | 5575      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | IGOV On 07-May-26       |        |              | Index Future           | 444.99    | 444.9900                      | 444.9900  | 444.9900                        | 0.00          |
| 19/05/2026 | IGOV On 06-August-26    |        |              | Index Future           | 451.04    | 451.3490                      | 451.0410  | 451.3490                        | 256.00        |
| 19/05/2026 | IGOV On 05-November-26  |        |              | Index Future           | 459.42    | 459.7340                      | 459.4200  | 459.7340                        | 8.00          |
| 19/05/2026 | IGOV On 04-February-27  |        |              | Index Future           | 468.31    | 468.6300                      | 468.3090  | 468.6300                        | 0.00          |
| 19/05/2026 | IGOV On 06-May-27       |        |              | Index Future           | 477.55    | 477.8730                      | 477.5460  | 477.8730                        | 0.00          |
| 19/05/2026 | IGOV On 05-August-27    |        |              | Index Future           | 486.33    | 486.6590                      | 486.3270  | 486.6590                        | 0.00          |
| 19/05/2026 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 19/05/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 19/05/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 19/05/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 19/05/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 19/05/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 19/05/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 19/05/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 19/05/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 19/05/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 19/05/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 19/05/2026 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 19/05/2026 | R033 On 06-August-26    |        |              | Bond Future            | 8.76      | 110.2119                      | 109.7569  | 110.2119                        | 9,292.00      |
| 19/05/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 7449      | 8                             | 7         | 8                               | 0.00          |
| 19/05/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 146       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R033 On 05-November-26  |        |              | Bond Future            | 8.83      | 107.1697                      | 106.7065  | 107.1697                        | 0.00          |
| 19/05/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 3689      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1259      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R033 On 04-February-27 |        |              | Bond Future | 8.89      | 109.2201                      | 108.7478  | 109.2201                        | 0.00          |
| 19/05/2026 | R033 On 04-February-27 | 8.65   | Call         | Bond Future | 1838      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R033 On 04-February-27 | 8.65   | Put          | Bond Future | 3021      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R033 On 06-May-27      |        |              | Bond Future | 8.95      | 106.3073                      | 105.8258  | 106.3073                        | 0.00          |
| 19/05/2026 | R033 On 06-May-27      | 7.93   | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R033 On 06-May-27      | 7.93   | Put          | Bond Future | 5702      | 5                             | 6         | 5                               | 0.00          |
| 19/05/2026 | R033 On 05-August-27   |        |              | Bond Future | 9.04      | 108.2518                      | 107.7617  | 108.2518                        | 0.00          |
| 19/05/2026 | R033 On 05-August-27   | 8.54   | Call         | Bond Future | 1758      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R033 On 05-August-27   | 8.54   | Put          | Bond Future | 4035      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   |        |              | Bond Future | 8.97      | 103.9913                      | 103.4146  | 103.9913                        | 92,622.00     |
| 19/05/2026 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 11386     | 12                            | 11        | 12                              | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 7.70   | Call         | Bond Future | 67        | 0                             | 0         | 0                               | 4,876.00      |
| 19/05/2026 | R035 On 06-August-26   | 7.90   | Call         | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 8.34   | Call         | Bond Future | 435       | 1                             | 0         | 1                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 7.95   | Call         | Bond Future | 143       | 0                             | 0         | 0                               | 4,876.00      |
| 19/05/2026 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 1088      | 1                             | 1         | 1                               | 350.00        |
| 19/05/2026 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 377       | 0                             | 0         | 0                               | 1,000.00      |
| 19/05/2026 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 1288      | 2                             | 1         | 2                               | 1,000.00      |
| 19/05/2026 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 3388      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 4805      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 2664      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 7250      | 8                             | 7         | 8                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 4851      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 6809      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 4438      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2702      | 3                             | 3         | 3                               | 250.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 2365      | 3                             | 2         | 3                               | 200.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 660       | 1                             | 1         | 1                               | 200.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 296       | 0                             | 0         | 0                               | 200.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 573       | 0                             | 1         | 0                               | 250.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 250.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 350.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 2625      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 582       | 0                             | 1         | 0                               | 350.00        |
| 19/05/2026 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 961       | 1                             | 1         | 1                               | 1,000.00      |
| 19/05/2026 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 2348      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 4467      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 8.34   | Put          | Bond Future | 4217      | 4                             | 4         | 4                               | 4,876.00      |
| 19/05/2026 | R035 On 06-August-26   | 7.95   | Put          | Bond Future | 6362      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 7.90   | Put          | Bond Future | 6659      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 7.70   | Put          | Bond Future | 7887      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 |        |              | Bond Future | 9.04      | 101.3767                      | 100.7895  | 101.3767                        | 32,644.00     |
| 19/05/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 6378      | 7                             | 6         | 7                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 1764      | 2                             | 2         | 2                               | 200.00        |
| 19/05/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 2252      | 3                             | 2         | 3                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1022      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 411       | 1                             | 0         | 1                               | 600.00        |
| 19/05/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 5379      | 6                             | 5         | 6                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 3373      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1878      | 2                             | 2         | 2                               | 200.00        |
| 19/05/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 3128      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 1130      | 1                             | 1         | 1                               | 200.00        |
| 19/05/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 4332      | 4                             | 4         | 4                               | 600.00        |
| 19/05/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 6762      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 2632      | 2                             | 3         | 2                               | 600.00        |
| 19/05/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 897       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 |        |              | Bond Future | 9.10      | 103.3160                      | 102.7174  | 103.3160                        | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 886       | 1                             | 1         | 1                               | 3,000.00      |
| 19/05/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 2181      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 1238      | 1                             | 1         | 1                               | 1,050.00      |
| 19/05/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 4047      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 438       | 1                             | 0         | 1                               | 3,000.00      |
| 19/05/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 2404      | 3                             | 2         | 3                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 3338      | 3                             | 3         | 3                               | 1,050.00      |
| 19/05/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 5048      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 2208      | 2                             | 2         | 2                               | 1,050.00      |
| 19/05/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 6054      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 3568      | 3                             | 4         | 3                               | 3,000.00      |
| 19/05/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 8640      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R035 On 06-May-27      |        |              | Bond Future | 9.15      | 100.8261                      | 100.2158  | 100.8261                        | 0.00          |
| 19/05/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 6232      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | R035 On 05-August-27   |        |              | Bond Future | 9.23      | 102.6717                      | 102.0504  | 102.6717                        | 0.00          |
| 19/05/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 2132      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 4872      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | R038 On 06-August-26   |        |              | Bond Future | 9.40      | 115.1338                      | 114.2833  | 115.1338                        | 1,900.00      |
| 19/05/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 15963     | 17                            | 16        | 17                              | 0.00          |
| 19/05/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.47      | 111.7399                      | 110.8738  | 111.7399                        | 2,570.00      |
| 19/05/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 9639      | 10                            | 10        | 10                              | 0.00          |
| 19/05/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.53      | 113.8777                      | 112.9949  | 113.8777                        | 0.00          |
| 19/05/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 4161      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 3691      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.60      | 110.6146                      | 109.7145  | 110.6146                        | 0.00          |
| 19/05/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 1680      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 8196      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.68      | 112.6374                      | 111.7212  | 112.6374                        | 0.00          |
| 19/05/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 6685      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.64      | 124.8077                      | 123.1466  | 124.8077                        | 68,781.00     |
| 19/05/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 24088     | 26                            | 24        | 26                              | 0.00          |
| 19/05/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 3475      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 77        | 0                             | 0         | 0                               | 530.00        |
| 19/05/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 318       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 1238      | 2                             | 1         | 2                               | 530.00        |
| 19/05/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 7476      | 6                             | 7         | 6                               | 530.00        |
| 19/05/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 12843     | 11                            | 13        | 11                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 3915      | 3                             | 4         | 3                               | 530.00        |
| 19/05/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 19432     | 18                            | 19        | 18                              | 0.00          |
| 19/05/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.70      | 121.2111                      | 119.5199  | 121.2111                        | 4,041.00      |
| 19/05/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 16019     | 17                            | 16        | 17                              | 0.00          |
| 19/05/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 1275      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.75      | 123.5301                      | 121.8064  | 123.5301                        | 0.00          |
| 19/05/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 7612      | 9                             | 8         | 9                               | 0.00          |
| 19/05/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 5079      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.80      | 120.0770                      | 118.3195  | 120.0770                        | 0.00          |
| 19/05/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 12857     | 12                            | 13        | 12                              | 0.00          |
| 19/05/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.87      | 122.2731                      | 120.4837  | 122.2731                        | 0.00          |
| 19/05/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 4429      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 10944     | 10                            | 11        | 10                              | 0.00          |
| 19/05/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 19/05/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 19/05/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 06-August-26   |        |              | Bond Future | 300.10    | 300.0893                      | 300.1011  | 300.0893                        | 1,025.00      |
| 19/05/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 21241     | 21                            | 21        | 21                              | 0.00          |
| 19/05/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 05-November-26 |        |              | Bond Future | 305.62    | 305.6041                      | 305.6160  | 305.6041                        | 0.00          |
| 19/05/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 25156     | 25                            | 25        | 25                              | 0.00          |
| 19/05/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 04-February-27 |        |              | Bond Future | 306.00    | 305.9913                      | 306.0030  | 305.9913                        | 0.00          |
| 19/05/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 11273     | 11                            | 11        | 11                              | 0.00          |
| 19/05/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 06-May-27      |        |              | Bond Future | 312.04    | 312.0281                      | 312.0397  | 312.0281                        | 0.00          |
| 19/05/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 5050      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 05-August-27   |        |              | Bond Future | 312.18    | 312.1646                      | 312.1780  | 312.1646                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 792       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R209 On 06-August-26   |        |              | Bond Future | 9.13      | 84.6339                       | 84.0610   | 84.6339                         | 37,641.00     |
| 19/05/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 11434     | 12                            | 11        | 12                              | 0.00          |
| 19/05/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R209 On 05-November-26 |        |              | Bond Future | 9.20      | 83.0183                       | 82.4350   | 83.0183                         | 7,212.00      |
| 19/05/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 6643      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 795       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R209 On 04-February-27 |        |              | Bond Future | 9.25      | 84.6065                       | 84.0119   | 84.6065                         | 0.00          |
| 19/05/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 2947      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 2047      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 568       | 1                             | 1         | 1                               | 3,237.00      |
| 19/05/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 3621      | 3                             | 4         | 3                               | 3,237.00      |
| 19/05/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 7440      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 2790      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R209 On 06-May-27      |        |              | Bond Future | 9.30      | 83.1047                       | 82.4984   | 83.1047                         | 0.00          |
| 19/05/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1201      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1000      | 1                             | 1         | 1                               | 4,620.00      |
| 19/05/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 3249      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 3158      | 3                             | 3         | 3                               | 4,620.00      |
| 19/05/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 6765      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 6058      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | R209 On 05-August-27   |        |              | Bond Future | 9.38      | 84.6259                       | 84.0088   | 84.6259                         | 0.00          |
| 19/05/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 2142      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 4812      | 4                             | 5         | 4                               | 0.00          |
| 19/05/2026 | R210 On 06-August-26   |        |              | Bond Future | 266.88    | 266.9722                      | 266.8819  | 266.9722                        | 448.00        |
| 19/05/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 7042      | 7                             | 7         | 7                               | 0.00          |
| 19/05/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R210 On 05-November-26 |        |              | Bond Future | 268.25    | 268.3409                      | 268.2483  | 268.3409                        | 0.00          |
| 19/05/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 14918     | 15                            | 15        | 15                              | 0.00          |
| 19/05/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R210 On 04-February-27 |        |              | Bond Future | 273.44    | 273.5350                      | 273.4401  | 273.5350                        | 0.00          |
| 19/05/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 7410      | 8                             | 7         | 8                               | 0.00          |
| 19/05/2026 | R210 On 04-February-27 | 266.03 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R210 On 06-May-27      |        |              | Bond Future | 275.21    | 275.3087                      | 275.2122  | 275.3087                        | 0.00          |
| 19/05/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 4082      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R210 On 05-August-27   |        |              | Bond Future | 280.32    | 280.4179                      | 280.3206  | 280.4179                        | 0.00          |
| 19/05/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 4311      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.50      | 97.8517                       | 97.5504   | 97.8517                         | 55,951.00     |
| 19/05/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4296      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.58      | 96.0766                       | 95.7698   | 96.0766                         | 0.00          |
| 19/05/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.64      | 97.9143                       | 97.6015   | 97.9143                         | 0.00          |
| 19/05/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 2485      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.70      | 96.2709                       | 95.9518   | 96.2709                         | 0.00          |
| 19/05/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 2872      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 901       | 1                             | 1         | 1                               | 2,830.00      |
| 19/05/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 1191      | 1                             | 1         | 1                               | 2,830.00      |
| 19/05/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 2667      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 3991      | 4                             | 4         | 4                               | 0.00          |
| 19/05/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.80      | 98.0340                       | 97.7094   | 98.0340                         | 0.00          |
| 19/05/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 2606      | 2                             | 3         | 2                               | 0.00          |
| 19/05/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.64      | 79.5368                       | 78.6167   | 79.5368                         | 24,720.00     |
| 19/05/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 13042     | 14                            | 13        | 14                              | 0.00          |
| 19/05/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.70      | 77.6830                       | 76.7462   | 77.6830                         | 2,614.00      |
| 19/05/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 8287      | 9                             | 8         | 9                               | 0.00          |
| 19/05/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.77      | 79.1690                       | 78.2142   | 79.1690                         | 0.00          |
| 19/05/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 3967      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 3144      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.82      | 77.4137                       | 76.4402   | 77.4137                         | 0.00          |
| 19/05/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 1468      | 2                             | 1         | 2                               | 0.00          |
| 19/05/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 7558      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.90      | 78.8310                       | 77.8398   | 78.8310                         | 0.00          |
| 19/05/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 2552      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 6147      | 6                             | 6         | 6                               | 0.00          |
| 19/05/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.72      | 96.5019                       | 95.2522   | 96.5019                         | 255,025.00    |
| 19/05/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 18442     | 20                            | 18        | 20                              | 0.00          |
| 19/05/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 596       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 4215      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 1903      | 2                             | 2         | 2                               | 1,762.00      |
| 19/05/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 6897      | 6                             | 7         | 6                               | 1,762.00      |
| 19/05/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.78      | 93.8148                       | 92.5425   | 93.8148                         | 37,340.00     |
| 19/05/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 12286     | 13                            | 12        | 13                              | 0.00          |
| 19/05/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 968       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.84      | 95.6095                       | 94.3126   | 95.6095                         | 0.00          |
| 19/05/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 5923      | 7                             | 6         | 7                               | 0.00          |
| 19/05/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 3751      | 3                             | 4         | 3                               | 0.00          |
| 19/05/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.89      | 93.0327                       | 91.7105   | 93.0327                         | 260.00        |
| 19/05/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 2184      | 3                             | 2         | 3                               | 0.00          |
| 19/05/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 9373      | 8                             | 9         | 8                               | 0.00          |
| 19/05/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.96      | 94.7353                       | 93.3891   | 94.7353                         | 0.00          |
| 19/05/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 3362      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 8253      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.50      | 107.1131                      | 106.3112  | 107.1131                        | 4,201.00      |
| 19/05/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 93192     | 94                            | 93        | 94                              | 0.00          |
| 19/05/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.57      | 104.0778                      | 103.2613  | 104.0778                        | 0.00          |
| 19/05/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 92291     | 93                            | 92        | 93                              | 0.00          |
| 19/05/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.64      | 106.0690                      | 105.2367  | 106.0690                        | 0.00          |
| 19/05/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 4748      | 5                             | 5         | 5                               | 0.00          |
| 19/05/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 2964      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.70      | 103.1578                      | 102.3092  | 103.1578                        | 0.00          |
| 19/05/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 4162      | 5                             | 4         | 5                               | 0.00          |
| 19/05/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 1995      | 2                             | 2         | 2                               | 250.00        |
| 19/05/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 4581      | 4                             | 5         | 4                               | 250.00        |
| 19/05/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 7535      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 8146      | 8                             | 8         | 8                               | 0.00          |
| 19/05/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.79      | 105.0446                      | 104.1807  | 105.0446                        | 0.00          |
| 19/05/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 6777      | 6                             | 7         | 6                               | 0.00          |
| 19/05/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.74      | 107.9017                      | 106.7674  | 107.9017                        | 10,754.00     |
| 19/05/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 93350     | 94                            | 93        | 94                              | 0.00          |
| 19/05/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.81      | 104.7546                      | 103.5997  | 104.7546                        | 0.00          |
| 19/05/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 92377     | 94                            | 92        | 94                              | 0.00          |
| 19/05/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.88      | 106.7588                      | 105.5816  | 106.7588                        | 0.00          |
| 19/05/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 5237      | 6                             | 5         | 6                               | 0.00          |
| 19/05/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 3263      | 3                             | 3         | 3                               | 0.00          |
| 19/05/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.94      | 103.7350                      | 102.5348  | 103.7350                        | 0.00          |
| 19/05/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2122      | 2                             | 2         | 2                               | 0.00          |
| 19/05/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 9831      | 9                             | 10        | 9                               | 0.00          |
| 19/05/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 10.03     | 105.6321                      | 104.4102  | 105.6321                        | 0.00          |
| 19/05/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 3396      | 4                             | 3         | 4                               | 0.00          |
| 19/05/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 8017      | 7                             | 8         | 7                               | 0.00          |
| 19/05/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.40      | 100.8211                      | 100.8217  | 100.8211                        | 0.00          |
| 19/05/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 312       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR87 On 05-November-26 |        |              | Bond Future | 7.37      | 102.6500                      | 102.6505  | 102.6500                        | 0.00          |
| 19/05/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.76      | 104.1770                      | 104.1783  | 104.1770                        | 0.00          |
| 19/05/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 19        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 1187      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.84      | 105.4161                      | 105.4175  | 105.4161                        | 0.00          |
| 19/05/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 1218      | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | RR88 On 04-February-27 |        |              | Bond Future | 7.87      | 103.5763                      | 103.5776  | 103.5763                        | 0.00          |
| 19/05/2026 | RR88 On 04-February-27 | 7.78   | Call         | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR88 On 04-February-27 | 7.78   | Put          | Bond Future | 467       | 0                             | 0         | 0                               | 0.00          |
| 19/05/2026 | RR88 On 06-May-27      |        |              | Bond Future | 7.86      | 105.5974                      | 105.5986  | 105.5974                        | 0.00          |
| 19/05/2026 | RR88 On 06-May-27      | 7.89   | Call         | Bond Future | 518       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | RR88 On 06-May-27      | 7.89   | Put          | Bond Future | 500       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | RR88 On 05-August-27   |        |              | Bond Future | 8.18      | 102.2251                      | 102.2267  | 102.2251                        | 0.00          |
| 19/05/2026 | RR88 On 05-August-27   | 8.07   | Call         | Bond Future | 534       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | RR88 On 05-August-27   | 8.07   | Put          | Bond Future | 572       | 1                             | 1         | 1                               | 0.00          |
| 19/05/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/05/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |