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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/07/2026 TO: 30/07/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 152.35    | 152.2942                      | 152.3496  | 152.2942                        | 5,396.00      |
| 30/07/2026 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 8250      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 153.64    | 153.5853                      | 153.6415  | 153.5853                        | 13,032.00     |
| 30/07/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 6081      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 156.62    | 156.5650                      | 156.6218  | 156.5650                        | 0.00          |
| 30/07/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 6902      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 158.18    | 158.1248                      | 158.1832  | 158.1248                        | 0.00          |
| 30/07/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 4863      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2029 On 05-August-27   |        |              | Bond Future | 161.26    | 161.2008                      | 161.2606  | 161.2008                        | 0.00          |
| 30/07/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future | 4541      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2030 On 06-August-26   |        |              | Bond Future | 7.93      | 100.2705                      | 100.4523  | 100.2705                        | 23,688.00     |
| 30/07/2026 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3749      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 30/07/2026 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 30        | 0                             | 0         | 0                               | 1,000.00      |
| 30/07/2026 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 466       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 1,000.00      |
| 30/07/2026 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 2190      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.97      | 102.0896                      | 102.2746  | 102.0896                        | 152,753.00    |
| 30/07/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1566      | 1                             | 2         | 1                               | 0.00          |
| 30/07/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 407       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.99      | 100.0382                      | 100.2265  | 100.0382                        | 22,723.00     |
| 30/07/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2030 On 06-May-27      |        |              | Bond Future | 8.00      | 101.9978                      | 102.1897  | 101.9978                        | 0.00          |
| 30/07/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 439       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 2216      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2030 On 05-August-27   |        |              | Bond Future | 8.04      | 99.9489                       | 100.1446  | 99.9489                         | 0.00          |
| 30/07/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 1239      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 1087      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2031 On 06-August-26   |        |              | Bond Future | 117.43    | 117.4190                      | 117.4326  | 117.4190                        | 4,380.00      |
| 30/07/2026 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 3623      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2031 On 05-November-26 |        |              | Bond Future | 119.59    | 119.5781                      | 119.5918  | 119.5781                        | 16,323.00     |
| 30/07/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 8102      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2031 On 04-February-27 |        |              | Bond Future | 119.40    | 119.3863                      | 119.4005  | 119.3863                        | 0.00          |
| 30/07/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 3270      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2031 On 06-May-27      |        |              | Bond Future | 121.77    | 121.7519                      | 121.7662  | 121.7519                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2031 On 05-August-27   |        |              | Bond Future | 121.57    | 121.5495                      | 121.5657  | 121.5495                        | 0.00          |
| 30/07/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2032 On 06-August-26   |        |              | Bond Future | 8.27      | 102.6027                      | 102.8944  | 102.6027                        | 33,612.00     |
| 30/07/2026 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 7777      | 7                             | 8         | 7                               | 0.00          |
| 30/07/2026 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.32      | 100.3051                      | 100.6019  | 100.3051                        | 185,488.00    |
| 30/07/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3824      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 333       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.36      | 102.2276                      | 102.5298  | 102.2276                        | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 1896      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 | 8.08   | Call         | Bond Future | 1108      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 04-February-27 | 7.58   | Call         | Bond Future | 547       | 0                             | 1         | 0                               | 500.00        |
| 30/07/2026 | 2032 On 04-February-27 | 8.36   | Call         | Bond Future | 1624      | 1                             | 2         | 1                               | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 | 8.36   | Put          | Bond Future | 1617      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | 2032 On 04-February-27 | 7.58   | Put          | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 | 8.08   | Put          | Bond Future | 2257      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1399      | 2                             | 1         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.39      | 100.0685                      | 100.3765  | 100.0685                        | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 949       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 8.08   | Call         | Bond Future | 1323      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 8.47   | Call         | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 7.58   | Call         | Bond Future | 757       | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 7.94   | Call         | Bond Future | 1125      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 8.44   | Call         | Bond Future | 1979      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 8.93   | Call         | Bond Future | 3211      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 8.93   | Put          | Bond Future | 1096      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 8.44   | Put          | Bond Future | 1764      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 8.08   | Put          | Bond Future | 2532      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 7.94   | Put          | Bond Future | 2895      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 06-May-27      | 8.47   | Put          | Bond Future | 1711      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | 2032 On 06-May-27      | 7.58   | Put          | Bond Future | 3987      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 3283      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.43      | 101.9909                      | 102.3051  | 101.9909                        | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 2004      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   | 8.44   | Call         | Bond Future | 2043      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | 2032 On 05-August-27   | 9.08   | Call         | Bond Future | 3570      | 3                             | 4         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   | 7.94   | Call         | Bond Future | 1253      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 05-August-27   | 8.44   | Put          | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   | 9.08   | Put          | Bond Future | 1160      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | 2032 On 05-August-27   | 7.94   | Put          | Bond Future | 3113      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2033 On 06-August-26   |        |              | Bond Future | 148.02    | 147.7319                      | 148.0170  | 147.7319                        | 8,870.00      |
| 30/07/2026 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 13767     | 13                            | 14        | 13                              | 0.00          |
| 30/07/2026 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2033 On 05-November-26 |        |              | Bond Future | 149.13    | 148.8419                      | 149.1319  | 148.8419                        | 15,057.00     |
| 30/07/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 11872     | 12                            | 12        | 12                              | 0.00          |
| 30/07/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2033 On 04-February-27 |        |              | Bond Future | 152.02    | 151.7295                      | 152.0246  | 151.7295                        | 0.00          |
| 30/07/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 9315      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2033 On 06-May-27      |        |              | Bond Future | 153.39    | 153.0872                      | 153.3886  | 153.0872                        | 0.00          |
| 30/07/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2033 On 05-August-27   |        |              | Bond Future | 156.37    | 156.0653                      | 156.3729  | 156.0653                        | 0.00          |
| 30/07/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2037 On 06-August-26   |        |              | Bond Future | 8.90      | 97.4485                       | 97.5849   | 97.4485                         | 138,927.00    |
| 30/07/2026 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 16398     | 16                            | 16        | 16                              | 0.00          |
| 30/07/2026 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 14252     | 14                            | 14        | 14                              | 0.00          |
| 30/07/2026 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 10970     | 11                            | 11        | 11                              | 0.00          |
| 30/07/2026 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 7032      | 7                             | 7         | 7                               | 2,541.00      |
| 30/07/2026 | 2037 On 06-August-26   | 9.30   | Call         | Bond Future | 2620      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2037 On 06-August-26   | 9.30   | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 8,000.00      |
| 30/07/2026 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 30/07/2026 | 2037 On 06-August-26   | 10.02  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 30/07/2026 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.95      | 99.2166                       | 99.3552   | 99.2166                         | 214,823.00    |
| 30/07/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 10216     | 10                            | 10        | 10                              | 0.00          |
| 30/07/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 11338     | 11                            | 11        | 11                              | 0.00          |
| 30/07/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 8126      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 4,490.00      |
| 30/07/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 288       | 0                             | 0         | 0                               | 4,490.00      |
| 30/07/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 922       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 4,490.00      |
| 30/07/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.99      | 96.8596                       | 97.0007   | 96.8596                         | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 4659      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 6061      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 3797      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1217      | 1                             | 1         | 1                               | 4,490.00      |
| 30/07/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 1812      | 2                             | 2         | 2                               | 4,490.00      |
| 30/07/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 4822      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 1050      | 1                             | 1         | 1                               | 4,490.00      |
| 30/07/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1449      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2037 On 06-May-27      |        |              | Bond Future | 9.04      | 98.7570                       | 98.9007   | 98.7570                         | 0.00          |
| 30/07/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 1850      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 4755      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 2037 On 05-August-27   |        |              | Bond Future | 9.09      | 96.3950                       | 96.5417   | 96.3950                         | 0.00          |
| 30/07/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 3300      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 3558      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2038 On 06-August-26   |        |              | Bond Future | 161.48    | 161.3842                      | 161.4843  | 161.3842                        | 2,616.00      |
| 30/07/2026 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 16764     | 17                            | 17        | 17                              | 0.00          |
| 30/07/2026 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2038 On 05-November-26 |        |              | Bond Future | 164.45    | 164.3519                      | 164.4534  | 164.3519                        | 3,141.00      |
| 30/07/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 18143     | 18                            | 18        | 18                              | 0.00          |
| 30/07/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2038 On 04-February-27 |        |              | Bond Future | 165.36    | 165.2600                      | 165.3636  | 165.2600                        | 0.00          |
| 30/07/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 11534     | 11                            | 12        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2038 On 06-May-27      |        |              | Bond Future | 168.64    | 168.5343                      | 168.6399  | 168.5343                        | 0.00          |
| 30/07/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 2540      | 2                             | 3         | 2                               | 0.00          |
| 30/07/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2038 On 05-August-27   |        |              | Bond Future | 169.59    | 169.4790                      | 169.5882  | 169.4790                        | 0.00          |
| 30/07/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 458       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2040 On 06-August-26   |        |              | Bond Future | 9.21      | 98.4531                       | 98.6846   | 98.4531                         | 53,437.00     |
| 30/07/2026 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 19251     | 19                            | 19        | 19                              | 0.00          |
| 30/07/2026 | 2040 On 06-August-26   | 9.20   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2040 On 06-August-26   | 9.20   | Put          | Bond Future | 703       | 1                             | 1         | 1                               | 13,500.00     |
| 30/07/2026 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.26      | 100.2394                      | 100.4748  | 100.2394                        | 27,231.00     |
| 30/07/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 12325     | 12                            | 12        | 12                              | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 13559     | 13                            | 14        | 13                              | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 10002     | 10                            | 10        | 10                              | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 5534      | 5                             | 6         | 5                               | 2,300.00      |
| 30/07/2026 | 2040 On 05-November-26 | 8.85   | Call         | Bond Future | 1151      | 1                             | 1         | 1                               | 14,000.00     |
| 30/07/2026 | 2040 On 05-November-26 | 8.85   | Put          | Bond Future | 4302      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 301       | 0                             | 0         | 0                               | 2,300.00      |
| 30/07/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 900       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 133       | 0                             | 0         | 0                               | 2,300.00      |
| 30/07/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.31      | 97.6516                       | 97.8913   | 97.6516                         | 54,058.00     |
| 30/07/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 5930      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 7218      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 4624      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 1513      | 1                             | 2         | 1                               | 2,300.00      |
| 30/07/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 2057      | 2                             | 2         | 2                               | 2,300.00      |
| 30/07/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 5525      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1217      | 1                             | 1         | 1                               | 2,300.00      |
| 30/07/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1555      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.36      | 99.5645                       | 99.8088   | 99.5645                         | 0.00          |
| 30/07/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2168      | 2                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 5726      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.42      | 96.9674                       | 97.2166   | 96.9674                         | 0.00          |
| 30/07/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 3768      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 4413      | 5                             | 4         | 5                               | 0.00          |
| 30/07/2026 | 2043 On 06-August-26   |        |              | Bond Future | 124.18    | 124.5927                      | 124.1846  | 124.5927                        | 3,116.00      |
| 30/07/2026 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 13305     | 14                            | 13        | 14                              | 0.00          |
| 30/07/2026 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2043 On 05-November-26 |        |              | Bond Future | 126.47    | 126.8839                      | 126.4680  | 126.8839                        | 0.00          |
| 30/07/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 13634     | 14                            | 14        | 14                              | 0.00          |
| 30/07/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2043 On 04-February-27 |        |              | Bond Future | 125.96    | 126.3868                      | 125.9633  | 126.3868                        | 3,116.00      |
| 30/07/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 8616      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 283       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2043 On 06-May-27      |        |              | Bond Future | 128.46    | 128.8911                      | 128.4589  | 128.8911                        | 0.00          |
| 30/07/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 3572      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 2593      | 2                             | 3         | 2                               | 0.00          |
| 30/07/2026 | 2043 On 05-August-27   |        |              | Bond Future | 127.93    | 128.3700                      | 127.9313  | 128.3700                        | 0.00          |
| 30/07/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 2588      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 4217      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2044 On 06-August-26   |        |              | Bond Future | 9.32      | 95.2000                       | 95.3697   | 95.2000                         | 27,960.00     |
| 30/07/2026 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 21040     | 21                            | 21        | 21                              | 0.00          |
| 30/07/2026 | 2044 On 06-August-26   | 9.25   | Call         | Bond Future | 460       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2044 On 06-August-26   | 9.00   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2044 On 06-August-26   | 9.75   | Call         | Bond Future | 3433      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2044 On 06-August-26   | 9.75   | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 14,500.00     |
| 30/07/2026 | 2044 On 06-August-26   | 9.00   | Put          | Bond Future | 2783      | 3                             | 3         | 3                               | 7,000.00      |
| 30/07/2026 | 2044 On 06-August-26   | 9.25   | Put          | Bond Future | 1078      | 1                             | 1         | 1                               | 7,000.00      |
| 30/07/2026 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.38      | 96.9272                       | 97.0998   | 96.9272                         | 125,020.00    |
| 30/07/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 14300     | 14                            | 14        | 14                              | 0.00          |
| 30/07/2026 | 2044 On 05-November-26 | 9.50   | Call         | Bond Future | 3194      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2044 On 05-November-26 | 9.50   | Put          | Bond Future | 2196      | 2                             | 2         | 2                               | 15,000.00     |
| 30/07/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.42      | 94.4012                       | 94.5768   | 94.4012                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 7320      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1512      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.47      | 96.2504                       | 96.4295   | 96.2504                         | 0.00          |
| 30/07/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 2685      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 5838      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | 2044 On 05-August-27   |        |              | Bond Future | 9.52      | 93.7149                       | 93.8976   | 93.7149                         | 0.00          |
| 30/07/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 4232      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 4881      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | 2046 On 06-August-26   |        |              | Bond Future | 143.68    | 143.7621                      | 143.6768  | 143.7621                        | 4,329.00      |
| 30/07/2026 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 21297     | 21                            | 21        | 21                              | 0.00          |
| 30/07/2026 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2046 On 05-November-26 |        |              | Bond Future | 143.95    | 144.0340                      | 143.9469  | 144.0340                        | 18,563.00     |
| 30/07/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 18467     | 19                            | 18        | 19                              | 0.00          |
| 30/07/2026 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2046 On 04-February-27 |        |              | Bond Future | 146.74    | 146.8284                      | 146.7394  | 146.8284                        | 0.00          |
| 30/07/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 15649     | 16                            | 16        | 16                              | 0.00          |
| 30/07/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2046 On 06-May-27      |        |              | Bond Future | 147.22    | 147.3147                      | 147.2244  | 147.3147                        | 0.00          |
| 30/07/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future | 1766      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | 2046 On 05-August-27   |        |              | Bond Future | 150.09    | 150.1796                      | 150.0880  | 150.1796                        | 0.00          |
| 30/07/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future | 918       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 06-August-26   |        |              | Bond Future | 145.04    | 145.2640                      | 145.0390  | 145.2640                        | 1,955.00      |
| 30/07/2026 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 21769     | 22                            | 22        | 22                              | 0.00          |
| 30/07/2026 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 05-November-26 |        |              | Bond Future | 147.71    | 147.9354                      | 147.7059  | 147.9354                        | 18,702.00     |
| 30/07/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future | 23866     | 24                            | 24        | 24                              | 0.00          |
| 30/07/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 04-February-27 |        |              | Bond Future | 148.03    | 148.2664                      | 148.0327  | 148.2664                        | 0.00          |
| 30/07/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future | 15643     | 16                            | 16        | 16                              | 0.00          |
| 30/07/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 06-May-27      |        |              | Bond Future | 150.97    | 151.2041                      | 150.9654  | 151.2041                        | 0.00          |
| 30/07/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future | 505       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 151.31    | 151.5471                      | 151.3053  | 151.5471                        | 0.00          |
| 30/07/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 1665      | 1                             | 2         | 1                               | 0.00          |
| 30/07/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1291.10   | 1287.8920                     | 1291.0980 | 1287.8920                       | 0.00          |
| 30/07/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1314.78   | 1311.5140                     | 1314.7770 | 1311.5140                       | 0.00          |
| 30/07/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1339.97   | 1336.6430                     | 1339.9650 | 1336.6430                       | 0.00          |
| 30/07/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1366.20   | 1362.8150                     | 1366.2010 | 1362.8150                       | 0.00          |
| 30/07/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1392.21   | 1388.7530                     | 1392.2050 | 1388.7530                       | 0.00          |
| 30/07/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1671.53   | 1668.2300                     | 1671.5340 | 1668.2300                       | 0.00          |
| 30/07/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1702.19   | 1698.8290                     | 1702.1900 | 1698.8290                       | 0.00          |
| 30/07/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1734.80   | 1731.3790                     | 1734.8000 | 1731.3790                       | 0.00          |
| 30/07/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1768.77   | 1765.2800                     | 1768.7670 | 1765.2800                       | 0.00          |
| 30/07/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1802.43   | 1798.8770                     | 1802.4330 | 1798.8770                       | 0.00          |
| 30/07/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1410.70   | 1407.6680                     | 1410.6990 | 1407.6680                       | 30.00         |
| 30/07/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1436.57   | 1433.4880                     | 1436.5720 | 1433.4880                       | 45.00         |
| 30/07/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1464.09   | 1460.9540                     | 1464.0930 | 1460.9540                       | 0.00          |
| 30/07/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1492.76   | 1489.5600                     | 1492.7590 | 1489.5600                       | 0.00          |
| 30/07/2026 | ALBI On 05-August-27   |        |              | Index Future       | 1521.17   | 1517.9090                     | 1521.1730 | 1517.9090                       | 0.00          |
| 30/07/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C039 On 31-March-39    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 30/07/2026 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 30/07/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 30/07/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | CC42 On 31-March-42     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | ES33 On 06-August-26    |        |              | Bond Future        | 9.04      | 94.9501                       | 95.1260   | 94.9501                         | 0.00          |
| 30/07/2026 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 13257     | 13                            | 13        | 13                              | 0.00          |
| 30/07/2026 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES33 On 05-November-26  |        |              | Bond Future        | 9.11      | 92.9032                       | 93.0821   | 92.9032                         | 0.00          |
| 30/07/2026 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 7754      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES33 On 04-February-27  |        |              | Bond Future        | 9.17      | 94.7059                       | 94.8881   | 94.7059                         | 0.00          |
| 30/07/2026 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 2392      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES33 On 06-May-27       |        |              | Bond Future        | 9.23      | 92.7861                       | 92.9718   | 92.7861                         | 0.00          |
| 30/07/2026 | ES33 On 06-May-27       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES33 On 06-May-27       | 8.80   | Put          | Bond Future        | 1954      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | ES33 On 05-August-27    |        |              | Bond Future        | 9.30      | 94.5895                       | 94.7790   | 94.5895                         | 0.00          |
| 30/07/2026 | ES33 On 05-August-27    | 9.27   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES33 On 05-August-27    | 9.27   | Put          | Bond Future        | 141       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES42 On 06-August-26    |        |              | Bond Future        | 9.64      | 93.1418                       | 93.4091   | 93.1418                         | 0.00          |
| 30/07/2026 | ES42 On 06-August-26    | 12.65  | Call         | Bond Future        | 18935     | 19                            | 19        | 19                              | 0.00          |
| 30/07/2026 | ES42 On 06-August-26    | 12.65  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES42 On 05-November-26  |        |              | Bond Future        | 9.70      | 90.5907                       | 90.8627   | 90.5907                         | 0.00          |
| 30/07/2026 | ES42 On 05-November-26  | 11.66  | Call         | Bond Future        | 12898     | 13                            | 13        | 13                              | 0.00          |
| 30/07/2026 | ES42 On 05-November-26  | 11.66  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES42 On 04-February-27  |        |              | Bond Future        | 9.76      | 92.3490                       | 92.6260   | 92.3490                         | 0.00          |
| 30/07/2026 | ES42 On 04-February-27  | 10.29  | Call         | Bond Future        | 3766      | 3                             | 4         | 3                               | 0.00          |
| 30/07/2026 | ES42 On 04-February-27  | 10.29  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES42 On 06-May-27       |        |              | Bond Future        | 9.81      | 89.9141                       | 90.1966   | 89.9141                         | 0.00          |
| 30/07/2026 | ES42 On 06-May-27       | 9.33   | Call         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | ES42 On 06-May-27      | 9.33     | Put          | Bond Future | 3546      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | ES42 On 05-August-27   |          |              | Bond Future | 9.87      | 91.6607                       | 91.9488   | 91.6607                         | 0.00          |
| 30/07/2026 | ES42 On 05-August-27   | 9.84     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | ES42 On 05-August-27   | 9.84     | Put          | Bond Future | 233       | 1                             | 0         | 1                               | 0.00          |
| 30/07/2026 | GOVI On 06-August-26   |          |              | GOVI        | 1383.82   | 1380.7390                     | 1383.8240 | 1380.7390                       | 73.00         |
| 30/07/2026 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1948240   | 192                           | 195       | 192                             | 0.00          |
| 30/07/2026 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | GOVI On 05-November-26 |          |              | GOVI        | 1409.20   | 1406.0650                     | 1409.2030 | 1406.0650                       | 663.00        |
| 30/07/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 1322030   | 129                           | 132       | 129                             | 0.00          |
| 30/07/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | GOVI On 04-February-27 |          |              | GOVI        | 1436.20   | 1433.0050                     | 1436.2000 | 1433.0050                       | 0.00          |
| 30/07/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 672000    | 64                            | 67        | 64                              | 0.00          |
| 30/07/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | GOVI On 06-May-27      |          |              | GOVI        | 1464.32   | 1461.0640                     | 1464.3210 | 1461.0640                       | 0.00          |
| 30/07/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI        | 373210    | 34                            | 37        | 34                              | 0.00          |
| 30/07/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | GOVI On 05-August-27   |          |              | GOVI        | 1492.19   | 1488.8710                     | 1492.1920 | 1488.8710                       | 0.00          |
| 30/07/2026 | GOVI On 05-August-27   | 1,465.00 | Call         | GOVI        | 271920    | 24                            | 27        | 24                              | 0.00          |
| 30/07/2026 | GOVI On 05-August-27   | 1,465.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 30/07/2026 | I258 On 06-August-26   |          |              | Bond Future | 133.19    | 133.1724                      | 133.1889  | 133.1724                        | 0.00          |
| 30/07/2026 | I258 On 06-August-26   | 112.95   | Call         | Bond Future | 20239     | 20                            | 20        | 20                              | 0.00          |
| 30/07/2026 | I258 On 06-August-26   | 112.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | I258 On 05-November-26 |          |              | Bond Future | 135.64    | 135.6212                      | 135.6380  | 135.6212                        | 0.00          |
| 30/07/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future | 20695     | 21                            | 21        | 21                              | 0.00          |
| 30/07/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | I258 On 04-February-27 |          |              | Bond Future | 135.31    | 135.2938                      | 135.3109  | 135.2938                        | 0.00          |
| 30/07/2026 | I258 On 04-February-27 | 118.90   | Call         | Bond Future | 16587     | 17                            | 17        | 17                              | 0.00          |
| 30/07/2026 | I258 On 04-February-27 | 118.90   | Put          | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | I258 On 06-May-27      |          |              | Bond Future | 137.99    | 137.9745                      | 137.9918  | 137.9745                        | 0.00          |
| 30/07/2026 | I258 On 06-May-27      | 134.78   | Call         | Bond Future | 6582      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | I258 On 06-May-27      | 134.78   | Put          | Bond Future | 3371      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | I258 On 05-August-27   |          |              | Bond Future | 137.65    | 137.6302                      | 137.6497  | 137.6302                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | I258 On 05-August-27    | 138.93 | Call         | Bond Future        | 4628      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | I258 On 05-August-27    | 138.93 | Put          | Bond Future        | 5908      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | IGOV On 06-August-26    |        |              | Index Future       | 452.84    | 452.8080                      | 452.8430  | 452.8080                        | 15.00         |
| 30/07/2026 | IGOV On 05-November-26  |        |              | Index Future       | 461.26    | 461.2260                      | 461.2610  | 461.2260                        | 243.00        |
| 30/07/2026 | IGOV On 04-February-27  |        |              | Index Future       | 470.21    | 470.1740                      | 470.2080  | 470.1740                        | 0.00          |
| 30/07/2026 | IGOV On 06-May-27       |        |              | Index Future       | 479.52    | 479.4880                      | 479.5220  | 479.4880                        | 0.00          |
| 30/07/2026 | IGOV On 05-August-27    |        |              | Index Future       | 488.76    | 488.7200                      | 488.7560  | 488.7200                        | 0.00          |
| 30/07/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 30/07/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 30/07/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 30/07/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 30/07/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 30/07/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 30/07/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 30/07/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 30/07/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 30/07/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 30/07/2026 | R033 On 06-August-26    |        |              | Bond Future        | 8.37      | 111.4659                      | 111.8127  | 111.4659                        | 2,846.00      |
| 30/07/2026 | R033 On 06-August-26    | 10.25  | Call         | Bond Future        | 9358      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | R033 On 06-August-26    | 10.25  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R033 On 05-November-26  |        |              | Bond Future        | 8.42      | 108.4469                      | 108.7998  | 108.4469                        | 9,127.00      |
| 30/07/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future        | 4876      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future        | 353       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R033 On 04-February-27  |        |              | Bond Future        | 8.46      | 110.5255                      | 110.8849  | 110.5255                        | 0.00          |
| 30/07/2026 | R033 On 04-February-27  | 8.65   | Call         | Bond Future        | 2500      | 2                             | 3         | 2                               | 0.00          |
| 30/07/2026 | R033 On 04-February-27  | 8.65   | Put          | Bond Future        | 1546      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R033 On 06-May-27       |        |              | Bond Future        | 8.48      | 107.6463                      | 108.0126  | 107.6463                        | 0.00          |
| 30/07/2026 | R033 On 06-May-27       | 7.93   | Call         | Bond Future        | 1204      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R033 On 06-May-27       | 7.93   | Put          | Bond Future        | 3885      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R033 On 05-August-27    |        |              | Bond Future        | 8.53      | 109.7140                      | 110.0876  | 109.7140                        | 0.00          |
| 30/07/2026 | R033 On 05-August-27    | 8.54   | Call         | Bond Future        | 2498      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R033 On 05-August-27    | 8.54   | Put          | Bond Future        | 2449      | 3                             | 2         | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R035 On 06-August-26 |        |              | Bond Future | 8.58      | 105.4595                      | 105.7355  | 105.4595                        | 12,732.00     |
| 30/07/2026 | R035 On 06-August-26 | 11.06  | Call         | Bond Future | 13655     | 13                            | 14        | 13                              | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 10.22  | Call         | Bond Future | 9315      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 7.95   | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 4,876.00      |
| 30/07/2026 | R035 On 06-August-26 | 7.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 4,876.00      |
| 30/07/2026 | R035 On 06-August-26 | 7.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.34   | Call         | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.71   | Call         | Bond Future | 999       | 1                             | 1         | 1                               | 350.00        |
| 30/07/2026 | R035 On 06-August-26 | 8.29   | Call         | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.79   | Call         | Bond Future | 1377      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.39   | Call         | Bond Future | 4748      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.71   | Call         | Bond Future | 6543      | 6                             | 7         | 6                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.21   | Call         | Bond Future | 3720      | 3                             | 4         | 3                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.72   | Call         | Bond Future | 6598      | 6                             | 7         | 6                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.22   | Call         | Bond Future | 3778      | 4                             | 4         | 4                               | 250.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.13   | Call         | Bond Future | 3261      | 3                             | 3         | 3                               | 200.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.63   | Call         | Bond Future | 6098      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 10.13  | Call         | Bond Future | 8834      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 10.13  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.63   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.13   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.22   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.21   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 350.00        |
| 30/07/2026 | R035 On 06-August-26 | 8.71   | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 30/07/2026 | R035 On 06-August-26 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.79   | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.29   | Put          | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 8.34   | Put          | Bond Future | 1538      | 2                             | 2         | 2                               | 4,876.00      |
| 30/07/2026 | R035 On 06-August-26 | 7.95   | Put          | Bond Future | 3898      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 7.90   | Put          | Bond Future | 4215      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 7.70   | Put          | Bond Future | 5498      | 6                             | 5         | 6                               | 0.00          |
| 30/07/2026 | R035 On 06-August-26 | 10.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 30/07/2026 | R035 On 06-August-26 | 11.06  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.63      | 102.8719                      | 103.1527  | 102.8719                        | 94,671.00     |
| 30/07/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 8039      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 2375      | 2                             | 2         | 2                               | 200.00        |
| 30/07/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 3027      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1356      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 505       | 0                             | 1         | 0                               | 600.00        |
| 30/07/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 6889      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 4469      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 612       | 1                             | 1         | 1                               | 200.00        |
| 30/07/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 1376      | 2                             | 1         | 2                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 200.00        |
| 30/07/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 2302      | 2                             | 2         | 2                               | 600.00        |
| 30/07/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 4493      | 5                             | 4         | 5                               | 0.00          |
| 30/07/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 1044      | 1                             | 1         | 1                               | 600.00        |
| 30/07/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 195       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.67      | 104.8433                      | 105.1292  | 104.8433                        | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 3501      | 3                             | 4         | 3                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 3,000.00      |
| 30/07/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 1191      | 1                             | 1         | 1                               | 3,000.00      |
| 30/07/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 2881      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 3166      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 5203      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 1652      | 2                             | 2         | 2                               | 1,050.00      |
| 30/07/2026 | R035 On 04-February-27 | 7.86   | Call         | Bond Future | 736       | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | R035 On 04-February-27 | 8.36   | Call         | Bond Future | 1500      | 1                             | 2         | 1                               | 500.00        |
| 30/07/2026 | R035 On 04-February-27 | 8.67   | Call         | Bond Future | 2294      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 8.67   | Put          | Bond Future | 2298      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 04-February-27 | 8.36   | Put          | Bond Future | 3309      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 1,050.00      |
| 30/07/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 1688      | 2                             | 2         | 2                               | 1,050.00      |
| 30/07/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 7.86   | Put          | Bond Future | 5542      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 1856      | 2                             | 2         | 2                               | 3,000.00      |
| 30/07/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 3948      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 6394      | 7                             | 6         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1517      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.70      | 102.3908                      | 102.6821  | 102.3908                        | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1617      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 7.86   | Call         | Bond Future | 1043      | 1                             | 1         | 1                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 8.36   | Call         | Bond Future | 1835      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 8.78   | Call         | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 8.75   | Call         | Bond Future | 2836      | 3                             | 3         | 3                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 9.27   | Call         | Bond Future | 4687      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 9.27   | Put          | Bond Future | 1557      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 8.75   | Put          | Bond Future | 2564      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 8.78   | Put          | Bond Future | 2491      | 3                             | 2         | 3                               | 500.00        |
| 30/07/2026 | R035 On 06-May-27      | 8.36   | Put          | Bond Future | 3777      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 7.86   | Put          | Bond Future | 5915      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 4195      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R035 On 05-August-27   |        |              | Bond Future | 8.74      | 104.3581                      | 104.6554  | 104.3581                        | 0.00          |
| 30/07/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 2914      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 05-August-27   | 8.25   | Call         | Bond Future | 1838      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 05-August-27   | 8.75   | Call         | Bond Future | 2998      | 3                             | 3         | 3                               | 500.00        |
| 30/07/2026 | R035 On 05-August-27   | 9.42   | Call         | Bond Future | 5305      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R035 On 05-August-27   | 9.42   | Put          | Bond Future | 1696      | 2                             | 2         | 2                               | 500.00        |
| 30/07/2026 | R035 On 05-August-27   | 8.75   | Put          | Bond Future | 2969      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R035 On 05-August-27   | 8.25   | Put          | Bond Future | 4591      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R038 On 06-August-26   |        |              | Bond Future | 9.04      | 116.9129                      | 117.0347  | 116.9129                        | 2,023.00      |
| 30/07/2026 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 18678     | 19                            | 19        | 19                              | 0.00          |
| 30/07/2026 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R038 On 05-November-26 |        |              | Bond Future | 9.09      | 113.5516                      | 113.6754  | 113.5516                        | 4,012.00      |
| 30/07/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 11680     | 12                            | 12        | 12                              | 0.00          |
| 30/07/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R038 On 04-February-27 |        |              | Bond Future | 9.14      | 115.7281                      | 115.8541  | 115.7281                        | 0.00          |
| 30/07/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 5168      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 1839      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.19      | 112.5095                      | 112.6377  | 112.5095                        | 0.00          |
| 30/07/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2123      | 2                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 5716      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.25      | 114.6704                      | 114.8014  | 114.6704                        | 0.00          |
| 30/07/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 3717      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 4416      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R053 On 06-August-26   |        |              | Bond Future | 9.20      | 127.8329                      | 128.1363  | 127.8329                        | 4,383.00      |
| 30/07/2026 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 29025     | 29                            | 29        | 29                              | 0.00          |
| 30/07/2026 | R053 On 06-August-26   | 8.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 530.00        |
| 30/07/2026 | R053 On 06-August-26   | 8.60   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R053 On 06-August-26   | 9.10   | Call         | Bond Future | 527       | 0                             | 1         | 0                               | 530.00        |
| 30/07/2026 | R053 On 06-August-26   | 9.60   | Call         | Bond Future | 4603      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | R053 On 06-August-26   | 9.60   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 530.00        |
| 30/07/2026 | R053 On 06-August-26   | 9.10   | Put          | Bond Future | 1775      | 2                             | 2         | 2                               | 530.00        |
| 30/07/2026 | R053 On 06-August-26   | 8.60   | Put          | Bond Future | 7538      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R053 On 06-August-26   | 8.10   | Put          | Bond Future | 14365     | 15                            | 14        | 15                              | 0.00          |
| 30/07/2026 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.25      | 124.2917                      | 124.6002  | 124.2917                        | 56,122.00     |
| 30/07/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 20062     | 20                            | 20        | 20                              | 0.00          |
| 30/07/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 237       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.29      | 126.6740                      | 126.9882  | 126.6740                        | 0.00          |
| 30/07/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 9952      | 10                            | 10        | 10                              | 0.00          |
| 30/07/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 2237      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.33      | 123.2915                      | 123.6117  | 123.2915                        | 0.00          |
| 30/07/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 3703      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 8530      | 9                             | 9         | 9                               | 0.00          |
| 30/07/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.37      | 125.6596                      | 125.9861  | 125.6596                        | 0.00          |
| 30/07/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 5985      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 6997      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 30/07/2026 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 30/07/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 28        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R202 On 06-August-26   |        |              | Bond Future | 302.35    | 302.3114                      | 302.3501  | 302.3114                        | 594.00        |
| 30/07/2026 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 23490     | 23                            | 23        | 23                              | 0.00          |
| 30/07/2026 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R202 On 05-November-26 |        |              | Bond Future | 307.91    | 307.8705                      | 307.9093  | 307.8705                        | 732.00        |
| 30/07/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 27449     | 27                            | 27        | 27                              | 0.00          |
| 30/07/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R202 On 04-February-27 |        |              | Bond Future | 308.27    | 308.2314                      | 308.2707  | 308.2314                        | 0.00          |
| 30/07/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 13541     | 14                            | 14        | 14                              | 0.00          |
| 30/07/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R202 On 06-May-27      |        |              | Bond Future | 314.38    | 314.3382                      | 314.3780  | 314.3382                        | 0.00          |
| 30/07/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 7388      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R202 On 05-August-27   |        |              | Bond Future | 314.76    | 314.7116                      | 314.7554  | 314.7116                        | 0.00          |
| 30/07/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 1785      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R209 On 06-August-26   |        |              | Bond Future | 8.73      | 86.1081                       | 86.3131   | 86.1081                         | 3,639.00      |
| 30/07/2026 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 13647     | 13                            | 14        | 13                              | 0.00          |
| 30/07/2026 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.78      | 84.5195                       | 84.7280   | 84.5195                         | 44,681.00     |
| 30/07/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 8311      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.82      | 86.1394                       | 86.3517   | 86.1394                         | 0.00          |
| 30/07/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 2695      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 749       | 1                             | 1         | 1                               | 3,237.00      |
| 30/07/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 1929      | 2                             | 2         | 2                               | 3,237.00      |
| 30/07/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 5281      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1344      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R209 On 06-May-27      |        |              | Bond Future | 8.85      | 84.6740                       | 84.8903   | 84.6740                         | 0.00          |
| 30/07/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1622      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1358      | 1                             | 1         | 1                               | 4,620.00      |
| 30/07/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 4211      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 1728      | 2                             | 2         | 2                               | 4,620.00      |
| 30/07/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 4732      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 4087      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R209 On 05-August-27   |        |              | Bond Future | 8.90      | 86.3009                       | 86.5216   | 86.3009                         | 0.00          |
| 30/07/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 2891      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 3048      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R210 On 06-August-26   |        |              | Bond Future | 270.19    | 270.4654                      | 270.1925  | 270.4654                        | 284.00        |
| 30/07/2026 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 10353     | 11                            | 10        | 11                              | 0.00          |
| 30/07/2026 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R210 On 05-November-26 |        |              | Bond Future | 271.57    | 271.8436                      | 271.5652  | 271.8436                        | 147.00        |
| 30/07/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 18235     | 19                            | 18        | 19                              | 0.00          |
| 30/07/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R210 On 04-February-27 |        |              | Bond Future | 276.83    | 277.1177                      | 276.8333  | 277.1177                        | 300.00        |
| 30/07/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 10803     | 11                            | 11        | 11                              | 0.00          |
| 30/07/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R210 On 06-May-27      |        |              | Bond Future | 278.65    | 278.9351                      | 278.6459  | 278.9351                        | 0.00          |
| 30/07/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 7516      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R210 On 05-August-27   |        |              | Bond Future | 284.07    | 284.3606                      | 284.0663  | 284.3606                        | 0.00          |
| 30/07/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 8056      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R213 On 06-August-26   |        |              | Bond Future | 8.10      | 98.7386                       | 98.9973   | 98.7386                         | 18,837.00     |
| 30/07/2026 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5581      | 5                             | 6         | 5                               | 0.00          |
| 30/07/2026 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R213 On 05-November-26 |        |              | Bond Future | 8.15      | 96.9800                       | 97.2432   | 96.9800                         | 21,140.00     |
| 30/07/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2441      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.19      | 98.8384                       | 99.1064   | 98.8384                         | 33,457.00     |
| 30/07/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1201      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 1351      | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.20      | 97.2201                       | 97.4933   | 97.2201                         | 0.00          |
| 30/07/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 679       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 3784      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 1347      | 1                             | 1         | 1                               | 2,830.00      |
| 30/07/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 562       | 1                             | 1         | 1                               | 2,830.00      |
| 30/07/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 1572      | 2                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.24      | 99.0885                       | 99.3672   | 99.0885                         | 0.00          |
| 30/07/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1627      | 1                             | 2         | 1                               | 0.00          |
| 30/07/2026 | R213 On 05-August-27   | 7.95   | Call         | Bond Future | 1175      | 1                             | 1         | 1                               | 1,200.00      |
| 30/07/2026 | R213 On 05-August-27   | 8.58   | Call         | Bond Future | 2183      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R213 On 05-August-27   | 8.58   | Put          | Bond Future | 1175      | 1                             | 1         | 1                               | 1,200.00      |
| 30/07/2026 | R213 On 05-August-27   | 7.95   | Put          | Bond Future | 2029      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 1529      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R214 On 06-August-26   |        |              | Bond Future | 9.23      | 81.0163                       | 81.2544   | 81.0163                         | 9,850.00      |
| 30/07/2026 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 15629     | 15                            | 16        | 15                              | 0.00          |
| 30/07/2026 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.29      | 79.1897                       | 79.4319   | 79.1897                         | 23,868.00     |
| 30/07/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 10274     | 10                            | 10        | 10                              | 0.00          |
| 30/07/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 193       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.34      | 80.7072                       | 80.9539   | 80.7072                         | 0.00          |
| 30/07/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 5054      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1492      | 2                             | 1         | 2                               | 0.00          |
| 30/07/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.38      | 78.9878                       | 79.2391   | 78.9878                         | 0.00          |
| 30/07/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 1935      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 5226      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.42      | 80.5056                       | 80.7620   | 80.5056                         | 0.00          |
| 30/07/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 3357      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 4030      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R248 On 06-August-26   |        |              | Bond Future | 9.28      | 98.7439                       | 98.9711   | 98.7439                         | 61,671.00     |
| 30/07/2026 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 22122     | 22                            | 22        | 22                              | 0.00          |
| 30/07/2026 | R248 On 06-August-26   | 10.00  | Call         | Bond Future | 6034      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R248 On 06-August-26   | 9.00   | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R248 On 06-August-26   | 9.20   | Call         | Bond Future | 461       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R248 On 06-August-26   | 9.20   | Put          | Bond Future | 1216      | 1                             | 1         | 1                               | 100.00        |
| 30/07/2026 | R248 On 06-August-26   | 9.00   | Put          | Bond Future | 2667      | 3                             | 3         | 3                               | 1,762.00      |
| 30/07/2026 | R248 On 06-August-26   | 10.00  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 1,762.00      |
| 30/07/2026 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.33      | 96.0978                       | 96.3291   | 96.0978                         | 291,224.00    |
| 30/07/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 15288     | 15                            | 15        | 15                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.38      | 97.9394                       | 98.1748   | 97.9394                         | 0.00          |
| 30/07/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 7693      | 8                             | 8         | 8                               | 0.00          |
| 30/07/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1658      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.42      | 95.4151                       | 95.6551   | 95.4151                         | 260.00        |
| 30/07/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 6173      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.46      | 97.2484                       | 97.4931   | 97.2484                         | 0.00          |
| 30/07/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 4525      | 4                             | 5         | 4                               | 0.00          |
| 30/07/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 5312      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.15      | 108.9493                      | 108.9932  | 108.9493                        | 8,543.00      |
| 30/07/2026 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 95874     | 96                            | 96        | 96                              | 0.00          |
| 30/07/2026 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.20      | 105.9477                      | 105.9922  | 105.9477                        | 6,955.00      |
| 30/07/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 95022     | 95                            | 95        | 95                              | 0.00          |
| 30/07/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.26      | 107.9784                      | 108.0234  | 107.9784                        | 0.00          |
| 30/07/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 6109      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1538      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.30      | 105.1124                      | 105.1582  | 105.1124                        | 0.00          |
| 30/07/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2199      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 5121      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 2475      | 2                             | 2         | 2                               | 250.00        |
| 30/07/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 2690      | 3                             | 3         | 3                               | 250.00        |
| 30/07/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 5165      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 5726      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.36      | 107.1314                      | 107.1782  | 107.1314                        | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 3751      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   | 8.82   | Call         | Bond Future | 2478      | 2                             | 2         | 2                               | 910.00        |
| 30/07/2026 | R2R9 On 05-August-27   | 8.90   | Call         | Bond Future | 2669      | 3                             | 3         | 3                               | 180.00        |
| 30/07/2026 | R2R9 On 05-August-27   | 9.53   | Call         | Bond Future | 4796      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   | 9.68   | Call         | Bond Future | 5446      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   | 9.68   | Put          | Bond Future | 3177      | 3                             | 3         | 3                               | 180.00        |
| 30/07/2026 | R2R9 On 05-August-27   | 8.90   | Put          | Bond Future | 6035      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | R2R9 On 05-August-27   | 9.53   | Put          | Bond Future | 3578      | 4                             | 4         | 4                               | 910.00        |
| 30/07/2026 | R2R9 On 05-August-27   | 8.82   | Put          | Bond Future | 6447      | 6                             | 6         | 6                               | 0.00          |
| 30/07/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 4464      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.29      | 110.1898                      | 110.5390  | 110.1898                        | 4,560.00      |
| 30/07/2026 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 97122     | 97                            | 97        | 97                              | 0.00          |
| 30/07/2026 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.34      | 107.0847                      | 107.4399  | 107.0847                        | 4,116.00      |
| 30/07/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 96217     | 96                            | 96        | 96                              | 0.00          |
| 30/07/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.39      | 109.1372                      | 109.4990  | 109.1372                        | 0.00          |
| 30/07/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 7477      | 7                             | 7         | 7                               | 0.00          |
| 30/07/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1586      | 2                             | 2         | 2                               | 0.00          |
| 30/07/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.44      | 106.1678                      | 106.5366  | 106.1678                        | 0.00          |
| 30/07/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 30/07/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 6340      | 7                             | 6         | 7                               | 0.00          |
| 30/07/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 9.50      | 108.2070                      | 108.5831  | 108.2070                        | 0.00          |
| 30/07/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 4475      | 4                             | 4         | 4                               | 0.00          |
| 30/07/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 4924      | 5                             | 5         | 5                               | 0.00          |
| 30/07/2026 | RR87 On 06-August-26   |        |              | Bond Future | 7.26      | 100.8773                      | 100.8734  | 100.8773                        | 0.00          |
| 30/07/2026 | RR87 On 06-August-26   | 6.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR87 On 06-August-26   | 6.53   | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR87 On 05-November-26 |        |              | Bond Future | 6.91      | 102.7075                      | 102.7033  | 102.7075                        | 0.00          |
| 30/07/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR88 On 06-August-26   |        |              | Bond Future | 7.46      | 104.5611                      | 104.5371  | 104.5611                        | 0.00          |
| 30/07/2026 | RR88 On 06-August-26   | 6.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR88 On 06-August-26   | 6.79   | Put          | Bond Future | 810       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.47      | 105.8301                      | 105.8041  | 105.8301                        | 0.00          |
| 30/07/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 812       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | RR88 On 04-February-27 |        |              | Bond Future | 7.38      | 104.0148                      | 103.9872  | 104.0148                        | 0.00          |
| 30/07/2026 | RR88 On 04-February-27 | 7.78   | Call         | Bond Future | 509       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | RR88 On 04-February-27 | 7.78   | Put          | Bond Future | 172       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2026 | RR88 On 06-May-27      |        |              | Bond Future | 7.15      | 106.0523                      | 106.0240  | 106.0523                        | 0.00          |
| 30/07/2026 | RR88 On 06-May-27      | 7.89   | Call         | Bond Future | 557       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | RR88 On 06-May-27      | 7.89   | Put          | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | RR88 On 05-August-27   |        |              | Bond Future | 6.72      | 102.7832                      | 102.7546  | 102.7832                        | 0.00          |
| 30/07/2026 | RR88 On 05-August-27   | 8.07   | Call         | Bond Future | 535       | 1                             | 1         | 1                               | 0.00          |
| 30/07/2026 | RR88 On 05-August-27   | 8.07   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 30/07/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 30/07/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |