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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/08/2026 TO: 11/08/2026

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 2029 On 06-August-26   |        |              | Bond Future        | 144.10    | 144.1000                      | 144.1000  | 144.1000                        | 0.00          |
| 11/08/2026 | 2029 On 05-November-26 |        |              | Bond Future        | 153.63    | 153.6482                      | 153.6263  | 153.6482                        | 13,269.00     |
| 11/08/2026 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future        | 6066      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2029 On 04-February-27 |        |              | Bond Future        | 156.53    | 156.5553                      | 156.5328  | 156.5553                        | 0.00          |
| 11/08/2026 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future        | 6813      | 7                             | 7         | 7                               | 0.00          |
| 11/08/2026 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2029 On 06-May-27      |        |              | Bond Future        | 158.11    | 158.1287                      | 158.1055  | 158.1287                        | 0.00          |
| 11/08/2026 | 2029 On 06-May-27      | 153.32 | Call         | Bond Future        | 4785      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2029 On 06-May-27      | 153.32 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2029 On 05-August-27   |        |              | Bond Future        | 161.22    | 161.2461                      | 161.2225  | 161.2461                        | 0.00          |
| 11/08/2026 | 2029 On 05-August-27   | 156.72 | Call         | Bond Future        | 4502      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2029 On 05-August-27   | 156.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2029 On 04-November-27 |        |              | Bond Future | 162.58    | 162.5994                      | 162.5758  | 162.5994                        | 0.00          |
| 11/08/2026 | 2029 On 04-November-27 | 161.12 | Call         | Bond Future | 1456      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2029 On 04-November-27 | 161.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2030 On 06-August-26   |        |              | Bond Future | 9.22      | 96.7037                       | 96.7037   | 96.7037                         | 0.00          |
| 11/08/2026 | 2030 On 05-November-26 |        |              | Bond Future | 7.83      | 102.9711                      | 102.6667  | 102.9711                        | 152,800.00    |
| 11/08/2026 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 276       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2030 On 04-February-27 |        |              | Bond Future | 7.85      | 100.8872                      | 100.5770  | 100.8872                        | 22,442.00     |
| 11/08/2026 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 911       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 999       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2030 On 06-May-27      |        |              | Bond Future | 7.85      | 102.8728                      | 102.5563  | 102.8728                        | 0.00          |
| 11/08/2026 | 2030 On 06-May-27      | 7.27   | Call         | Bond Future | 457       | 1                             | 0         | 1                               | 0.00          |
| 11/08/2026 | 2030 On 06-May-27      | 7.27   | Put          | Bond Future | 1868      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2030 On 05-August-27   |        |              | Bond Future | 7.86      | 100.8680                      | 100.5454  | 100.8680                        | 0.00          |
| 11/08/2026 | 2030 On 05-August-27   | 8.11   | Call         | Bond Future | 1476      | 2                             | 1         | 2                               | 0.00          |
| 11/08/2026 | 2030 On 05-August-27   | 8.11   | Put          | Bond Future | 923       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2030 On 04-November-27 |        |              | Bond Future | 7.92      | 102.6722                      | 102.3442  | 102.6722                        | 0.00          |
| 11/08/2026 | 2030 On 04-November-27 | 7.84   | Call         | Bond Future | 1207      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2030 On 04-November-27 | 7.84   | Put          | Bond Future | 1361      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2031 On 06-August-26   |        |              | Bond Future | 113.81    | 113.8100                      | 113.8100  | 113.8100                        | 0.00          |
| 11/08/2026 | 2031 On 05-November-26 |        |              | Bond Future | 119.51    | 119.3562                      | 119.5146  | 119.3562                        | 17,178.00     |
| 11/08/2026 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 8025      | 8                             | 8         | 8                               | 0.00          |
| 11/08/2026 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2031 On 04-February-27 |        |              | Bond Future | 119.26    | 119.1038                      | 119.2649  | 119.1038                        | 681.00        |
| 11/08/2026 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 3147      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2031 On 06-May-27      |        |              | Bond Future | 121.64    | 121.4744                      | 121.6385  | 121.4744                        | 0.00          |
| 11/08/2026 | 2031 On 06-May-27      | 116.87 | Call         | Bond Future | 4785      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2031 On 06-May-27      | 116.87 | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2031 On 05-August-27   |        |              | Bond Future | 121.47    | 121.2988                      | 121.4668  | 121.2988                        | 0.00          |
| 11/08/2026 | 2031 On 05-August-27   | 121.41 | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2031 On 05-August-27   | 121.41 | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2031 On 04-November-27 |        |              | Bond Future | 123.67    | 123.4985                      | 123.6700  | 123.4985                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2031 On 04-November-27 | 121.34 | Call         | Bond Future | 2533      | 2                             | 3         | 2                               | 0.00          |
| 11/08/2026 | 2031 On 04-November-27 | 121.34 | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2032 On 06-August-26   |        |              | Bond Future | 10.12     | 95.1174                       | 95.1174   | 95.1174                         | 0.00          |
| 11/08/2026 | 2032 On 05-November-26 |        |              | Bond Future | 8.14      | 101.7875                      | 101.3791  | 101.7875                        | 199,570.00    |
| 11/08/2026 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 4473      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 |        |              | Bond Future | 8.18      | 103.6890                      | 103.2729  | 103.6890                        | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 2334      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 | 8.08   | Call         | Bond Future | 1353      | 2                             | 1         | 2                               | 500.00        |
| 11/08/2026 | 2032 On 04-February-27 | 7.58   | Call         | Bond Future | 574       | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 04-February-27 | 8.36   | Call         | Bond Future | 2012      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 | 8.36   | Put          | Bond Future | 1262      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 04-February-27 | 7.58   | Put          | Bond Future | 3085      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 | 8.08   | Put          | Bond Future | 1759      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 1094      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      |        |              | Bond Future | 8.19      | 101.5678                      | 101.1432  | 101.5678                        | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 7.80   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 8.08   | Call         | Bond Future | 1530      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 8.47   | Call         | Bond Future | 2445      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 7.58   | Call         | Bond Future | 748       | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 7.94   | Call         | Bond Future | 1267      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 8.44   | Call         | Bond Future | 2367      | 3                             | 2         | 3                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 8.93   | Call         | Bond Future | 3754      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 8.93   | Put          | Bond Future | 873       | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 8.44   | Put          | Bond Future | 1385      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 8.08   | Put          | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 8.47   | Put          | Bond Future | 1345      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 06-May-27      | 7.58   | Put          | Bond Future | 3211      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 7.94   | Put          | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 06-May-27      | 7.80   | Put          | Bond Future | 2611      | 2                             | 3         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 05-August-27   |        |              | Bond Future | 8.22      | 103.5466                      | 103.1138  | 103.5466                        | 0.00          |
| 11/08/2026 | 2032 On 05-August-27   | 8.42   | Call         | Bond Future | 2417      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | 2032 On 05-August-27   | 8.44   | Call         | Bond Future | 2464      | 3                             | 2         | 3                               | 500.00        |
| 11/08/2026 | 2032 On 05-August-27   | 9.08   | Call         | Bond Future | 4170      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2032 On 05-August-27   | 7.94   | Call         | Bond Future | 1430      | 2                             | 1         | 2                               | 500.00        |
| 11/08/2026 | 2032 On 05-August-27   | 8.44   | Put          | Bond Future | 1614      | 1                             | 2         | 1                               | 0.00          |
| 11/08/2026 | 2032 On 05-August-27   | 9.08   | Put          | Bond Future | 951       | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | 2032 On 05-August-27   | 7.94   | Put          | Bond Future | 2481      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 05-August-27   | 8.42   | Put          | Bond Future | 1642      | 1                             | 2         | 1                               | 0.00          |
| 11/08/2026 | 2032 On 04-November-27 |        |              | Bond Future | 8.27      | 101.2421                      | 100.8019  | 101.2421                        | 0.00          |
| 11/08/2026 | 2032 On 04-November-27 | 8.20   | Call         | Bond Future | 2011      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2032 On 04-November-27 | 8.20   | Put          | Bond Future | 2278      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2033 On 06-August-26   |        |              | Bond Future | 134.25    | 134.2500                      | 134.2500  | 134.2500                        | 0.00          |
| 11/08/2026 | 2033 On 05-November-26 |        |              | Bond Future | 149.20    | 149.4091                      | 149.2024  | 149.4091                        | 15,149.00     |
| 11/08/2026 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 11942     | 12                            | 12        | 12                              | 0.00          |
| 11/08/2026 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2033 On 04-February-27 |        |              | Bond Future | 152.03    | 152.2360                      | 152.0251  | 152.2360                        | 0.00          |
| 11/08/2026 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 9315      | 10                            | 9         | 10                              | 0.00          |
| 11/08/2026 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2033 On 06-May-27      |        |              | Bond Future | 153.40    | 153.6173                      | 153.4019  | 153.6173                        | 0.00          |
| 11/08/2026 | 2033 On 06-May-27      | 151.21 | Call         | Bond Future | 2192      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2033 On 06-May-27      | 151.21 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2033 On 05-August-27   |        |              | Bond Future | 156.43    | 156.6458                      | 156.4263  | 156.6458                        | 0.00          |
| 11/08/2026 | 2033 On 05-August-27   | 153.15 | Call         | Bond Future | 3276      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2033 On 05-August-27   | 153.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2033 On 04-November-27 |        |              | Bond Future | 157.58    | 157.8068                      | 157.5840  | 157.8068                        | 0.00          |
| 11/08/2026 | 2033 On 04-November-27 | 156.56 | Call         | Bond Future | 1024      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2033 On 04-November-27 | 156.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2037 On 06-August-26   |        |              | Bond Future | 11.71     | 81.1869                       | 81.1869   | 81.1869                         | 0.00          |
| 11/08/2026 | 2037 On 05-November-26 |        |              | Bond Future | 8.76      | 101.3817                      | 100.6301  | 101.3817                        | 224,068.00    |
| 11/08/2026 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 11399     | 12                            | 11        | 12                              | 0.00          |
| 11/08/2026 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 12541     | 13                            | 13        | 13                              | 0.00          |
| 11/08/2026 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 9254      | 10                            | 9         | 10                              | 0.00          |
| 11/08/2026 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 5062      | 6                             | 5         | 6                               | 4,490.00      |
| 11/08/2026 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 4,490.00      |
| 11/08/2026 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 560       | 0                             | 1         | 0                               | 0.00          |
| 11/08/2026 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 4,490.00      |
| 11/08/2026 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 66        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2037 On 04-February-27 |        |              | Bond Future | 8.80      | 99.0177                       | 98.2519   | 99.0177                         | 1,550.00      |
| 11/08/2026 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 5558      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | 2037 On 04-February-27 | 9.81   | Call         | Bond Future | 7042      | 8                             | 7         | 8                               | 0.00          |
| 11/08/2026 | 2037 On 04-February-27 | 9.31   | Call         | Bond Future | 4616      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2037 On 04-February-27 | 8.44   | Call         | Bond Future | 1450      | 2                             | 1         | 2                               | 4,490.00      |
| 11/08/2026 | 2037 On 04-February-27 | 9.31   | Put          | Bond Future | 1380      | 1                             | 1         | 1                               | 4,490.00      |
| 11/08/2026 | 2037 On 04-February-27 | 8.44   | Put          | Bond Future | 3805      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | 2037 On 04-February-27 | 9.81   | Put          | Bond Future | 780       | 1                             | 1         | 1                               | 4,490.00      |
| 11/08/2026 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2037 On 06-May-27      |        |              | Bond Future | 8.83      | 100.9667                      | 100.1855  | 100.9667                        | 0.00          |
| 11/08/2026 | 2037 On 06-May-27      | 8.58   | Call         | Bond Future | 2124      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2037 On 06-May-27      | 8.58   | Put          | Bond Future | 3744      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | 2037 On 05-August-27   |        |              | Bond Future | 8.88      | 98.6741                       | 97.8778   | 98.6741                         | 0.00          |
| 11/08/2026 | 2037 On 05-August-27   | 9.05   | Call         | Bond Future | 3968      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | 2037 On 05-August-27   | 9.05   | Put          | Bond Future | 2890      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2037 On 04-November-27 |        |              | Bond Future | 8.93      | 100.4385                      | 99.6282   | 100.4385                        | 0.00          |
| 11/08/2026 | 2037 On 04-November-27 | 8.84   | Call         | Bond Future | 3545      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | 2037 On 04-November-27 | 8.84   | Put          | Bond Future | 4112      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | 2038 On 06-August-26   |        |              | Bond Future | 144.72    | 144.7200                      | 144.7200  | 144.7200                        | 0.00          |
| 11/08/2026 | 2038 On 05-November-26 |        |              | Bond Future | 165.77    | 165.0168                      | 165.7660  | 165.0168                        | 4,119.00      |
| 11/08/2026 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 19456     | 19                            | 19        | 19                              | 0.00          |
| 11/08/2026 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2038 On 04-February-27 |        |              | Bond Future | 166.62    | 165.8596                      | 166.6226  | 165.8596                        | 0.00          |
| 11/08/2026 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 12793     | 12                            | 13        | 12                              | 0.00          |
| 11/08/2026 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2038 On 06-May-27      |        |              | Bond Future | 169.94    | 169.1603                      | 169.9381  | 169.1603                        | 0.00          |
| 11/08/2026 | 2038 On 06-May-27      | 166.10 | Call         | Bond Future | 3838      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | 2038 On 06-May-27      | 166.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2038 On 05-August-27   |        |              | Bond Future | 170.96    | 170.1616                      | 170.9555  | 170.1616                        | 0.00          |
| 11/08/2026 | 2038 On 05-August-27   | 169.13 | Call         | Bond Future | 1826      | 1                             | 2         | 1                               | 0.00          |
| 11/08/2026 | 2038 On 05-August-27   | 169.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2038 On 04-November-27 |        |              | Bond Future | 174.06    | 173.2499                      | 174.0587  | 173.2499                        | 0.00          |
| 11/08/2026 | 2038 On 04-November-27 | 170.50 | Call         | Bond Future | 3559      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | 2038 On 04-November-27 | 170.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2040 On 06-August-26   |        |              | Bond Future | 12.19     | 79.4339                       | 79.4339   | 79.4339                         | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 |        |              | Bond Future | 9.11      | 102.4465                      | 101.6272  | 102.4465                        | 32,153.00     |
| 11/08/2026 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 13391     | 14                            | 13        | 14                              | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 14641     | 15                            | 15        | 15                              | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 6397      | 7                             | 6         | 7                               | 2,300.00      |
| 11/08/2026 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 11026     | 12                            | 11        | 12                              | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 | 8.85   | Call         | Bond Future | 1332      | 2                             | 1         | 2                               | 14,000.00     |
| 11/08/2026 | 2040 On 05-November-26 | 8.85   | Put          | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 2,300.00      |
| 11/08/2026 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 611       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 2,300.00      |
| 11/08/2026 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2040 On 04-February-27 |        |              | Bond Future | 9.16      | 99.8519                       | 99.0171   | 99.8519                         | 54,058.00     |
| 11/08/2026 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 6789      | 7                             | 7         | 7                               | 0.00          |
| 11/08/2026 | 2040 On 04-February-27 | 10.17  | Call         | Bond Future | 8127      | 9                             | 8         | 9                               | 0.00          |
| 11/08/2026 | 2040 On 04-February-27 | 9.67   | Call         | Bond Future | 5400      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | 2040 On 04-February-27 | 8.78   | Call         | Bond Future | 1713      | 2                             | 2         | 2                               | 2,300.00      |
| 11/08/2026 | 2040 On 04-February-27 | 9.67   | Put          | Bond Future | 1707      | 1                             | 2         | 1                               | 2,300.00      |
| 11/08/2026 | 2040 On 04-February-27 | 8.78   | Put          | Bond Future | 4599      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | 2040 On 04-February-27 | 10.17  | Put          | Bond Future | 1000      | 1                             | 1         | 1                               | 2,300.00      |
| 11/08/2026 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 1288      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2040 On 06-May-27      |        |              | Bond Future | 9.20      | 101.8173                      | 100.9659  | 101.8173                        | 0.00          |
| 11/08/2026 | 2040 On 06-May-27      | 8.88   | Call         | Bond Future | 2385      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | 2040 On 06-May-27      | 8.88   | Put          | Bond Future | 4785      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | 2040 On 05-August-27   |        |              | Bond Future | 9.25      | 99.2907                       | 98.4228   | 99.2907                         | 0.00          |
| 11/08/2026 | 2040 On 05-August-27   | 9.33   | Call         | Bond Future | 4370      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | 2040 On 05-August-27   | 9.33   | Put          | Bond Future | 3808      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | 2040 On 04-November-27 |        |              | Bond Future | 9.31      | 101.0657                      | 100.1826  | 101.0657                        | 0.00          |
| 11/08/2026 | 2040 On 04-November-27 | 9.21   | Call         | Bond Future | 4261      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | 2040 On 04-November-27 | 9.21   | Put          | Bond Future | 5002      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2043 On 06-August-26   |        |              | Bond Future | 110.88    | 110.8800                      | 110.8800  | 110.8800                        | 0.00          |
| 11/08/2026 | 2043 On 05-November-26 |        |              | Bond Future | 128.05    | 127.2382                      | 128.0518  | 127.2382                        | 0.00          |
| 11/08/2026 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 15214     | 14                            | 15        | 14                              | 0.00          |
| 11/08/2026 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2043 On 04-February-27 |        |              | Bond Future | 127.52    | 126.6881                      | 127.5167  | 126.6881                        | 3,116.00      |
| 11/08/2026 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 10047     | 9                             | 10        | 9                               | 0.00          |
| 11/08/2026 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2043 On 06-May-27      |        |              | Bond Future | 130.05    | 129.2098                      | 130.0545  | 129.2098                        | 0.00          |
| 11/08/2026 | 2043 On 06-May-27      | 127.48 | Call         | Bond Future | 4571      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | 2043 On 06-May-27      | 127.48 | Put          | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | 2043 On 05-August-27   |        |              | Bond Future | 129.59    | 128.7293                      | 129.5915  | 128.7293                        | 0.00          |
| 11/08/2026 | 2043 On 05-August-27   | 129.56 | Call         | Bond Future | 3373      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | 2043 On 05-August-27   | 129.56 | Put          | Bond Future | 3342      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | 2043 On 04-November-27 |        |              | Bond Future | 131.94    | 131.0630                      | 131.9415  | 131.0630                        | 0.00          |
| 11/08/2026 | 2043 On 04-November-27 | 128.97 | Call         | Bond Future | 5268      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2043 On 04-November-27 | 128.97 | Put          | Bond Future | 2296      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | 2044 On 06-August-26   |        |              | Bond Future | 12.42     | 74.3296                       | 74.3296   | 74.3296                         | 0.00          |
| 11/08/2026 | 2044 On 05-November-26 |        |              | Bond Future | 9.22      | 99.3420                       | 98.3577   | 99.3420                         | 126,019.00    |
| 11/08/2026 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 15463     | 16                            | 15        | 16                              | 0.00          |
| 11/08/2026 | 2044 On 05-November-26 | 9.50   | Call         | Bond Future | 3857      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | 2044 On 05-November-26 | 9.50   | Put          | Bond Future | 1601      | 1                             | 2         | 1                               | 15,000.00     |
| 11/08/2026 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2044 On 04-February-27 |        |              | Bond Future | 9.27      | 96.8146                       | 95.8118   | 96.8146                         | 0.00          |
| 11/08/2026 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 8304      | 9                             | 8         | 9                               | 0.00          |
| 11/08/2026 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | 2044 On 06-May-27      |        |              | Bond Future | 9.31      | 98.7203                       | 97.6975   | 98.7203                         | 0.00          |
| 11/08/2026 | 2044 On 06-May-27      | 9.08   | Call         | Bond Future | 2998      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | 2044 On 06-May-27      | 9.08   | Put          | Bond Future | 4883      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | 2044 On 05-August-27   |        |              | Bond Future | 9.36      | 96.2586                       | 95.2159   | 96.2586                         | 0.00          |
| 11/08/2026 | 2044 On 05-August-27   | 9.44   | Call         | Bond Future | 4924      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | 2044 On 05-August-27   | 9.44   | Put          | Bond Future | 4255      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | 2044 On 04-November-27 |        |              | Bond Future | 9.41      | 97.9793                       | 96.9184   | 97.9793                         | 0.00          |
| 11/08/2026 | 2044 On 04-November-27 | 9.31   | Call         | Bond Future | 4791      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | 2044 On 04-November-27 | 9.31   | Put          | Bond Future | 5609      | 5                             | 6         | 5                               | 0.00          |
| 11/08/2026 | 2046 On 06-August-26   |        |              | Bond Future | 122.38    | 122.3800                      | 122.3800  | 122.3800                        | 0.00          |
| 11/08/2026 | 2046 On 05-November-26 |        |              | Bond Future | 145.92    | 145.3672                      | 145.9217  | 145.3672                        | 18,563.00     |
| 11/08/2026 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 20442     | 20                            | 20        | 20                              | 0.00          |
| 11/08/2026 | 2046 On 05-November-26 | 125.48 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | 2046 On 04-February-27 |        |              | Bond Future        | 148.68    | 148.1176                      | 148.6825  | 148.1176                        | 0.00          |
| 11/08/2026 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future        | 17593     | 17                            | 18        | 17                              | 0.00          |
| 11/08/2026 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2046 On 06-May-27      |        |              | Bond Future        | 149.22    | 148.6425                      | 149.2185  | 148.6425                        | 0.00          |
| 11/08/2026 | 2046 On 06-May-27      | 148.99 | Call         | Bond Future        | 228       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2046 On 06-May-27      | 148.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2046 On 05-August-27   |        |              | Bond Future        | 152.16    | 151.5728                      | 152.1602  | 151.5728                        | 0.00          |
| 11/08/2026 | 2046 On 05-August-27   | 149.17 | Call         | Bond Future        | 2990      | 2                             | 3         | 2                               | 0.00          |
| 11/08/2026 | 2046 On 05-August-27   | 149.17 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2046 On 04-November-27 |        |              | Bond Future        | 152.45    | 151.8490                      | 152.4475  | 151.8490                        | 0.00          |
| 11/08/2026 | 2046 On 04-November-27 | 151.95 | Call         | Bond Future        | 498       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2046 On 04-November-27 | 151.95 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 06-August-26   |        |              | Bond Future        | 123.27    | 123.2700                      | 123.2700  | 123.2700                        | 0.00          |
| 11/08/2026 | 2050 On 05-November-26 |        |              | Bond Future        | 149.87    | 147.1085                      | 149.8695  | 147.1085                        | 18,702.00     |
| 11/08/2026 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 26030     | 23                            | 26        | 23                              | 0.00          |
| 11/08/2026 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 04-February-27 |        |              | Bond Future        | 150.17    | 147.3543                      | 150.1672  | 147.3543                        | 0.00          |
| 11/08/2026 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 17777     | 15                            | 18        | 15                              | 0.00          |
| 11/08/2026 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 06-May-27      |        |              | Bond Future        | 153.16    | 150.2866                      | 153.1551  | 150.2866                        | 0.00          |
| 11/08/2026 | 2050 On 06-May-27      | 150.46 | Call         | Bond Future        | 2695      | 0                             | 3         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 06-May-27      | 150.46 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 05-August-27   |        |              | Bond Future        | 153.58    | 150.6511                      | 153.5771  | 150.6511                        | 0.00          |
| 11/08/2026 | 2050 On 05-August-27   | 152.97 | Call         | Bond Future        | 607       | 0                             | 1         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 05-August-27   | 152.97 | Put          | Bond Future        | 0         | 2                             | 0         | 2                               | 0.00          |
| 11/08/2026 | 2050 On 04-November-27 |        |              | Bond Future        | 156.36    | 153.3848                      | 156.3647  | 153.3848                        | 0.00          |
| 11/08/2026 | 2050 On 04-November-27 | 153.21 | Call         | Bond Future        | 3155      | 0                             | 3         | 0                               | 0.00          |
| 11/08/2026 | 2050 On 04-November-27 | 153.21 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | AL37 On 06-August-26   |        |              | Index Future       | 1302.34   | 1302.3390                     | 1302.3390 | 1302.3390                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | AL37 On 05-November-26 |        |              | Index Future       | 1322.61   | 1327.1610                     | 1322.6050 | 1327.1610                       | 0.00          |
| 11/08/2026 | AL37 On 04-February-27 |        |              | Index Future       | 1347.31   | 1351.9540                     | 1347.3070 | 1351.9540                       | 0.00          |
| 11/08/2026 | AL37 On 06-May-27      |        |              | Index Future       | 1373.79   | 1378.5410                     | 1373.7890 | 1378.5410                       | 0.00          |
| 11/08/2026 | AL37 On 05-August-27   |        |              | Index Future       | 1400.29   | 1405.1310                     | 1400.2910 | 1405.1310                       | 0.00          |
| 11/08/2026 | AL37 On 04-November-27 |        |              | Index Future       | 1425.74   | 1430.6520                     | 1425.7430 | 1430.6520                       | 0.00          |
| 11/08/2026 | AL7T On 06-August-26   |        |              | Index Future       | 1700.73   | 1700.7270                     | 1700.7270 | 1700.7270                       | 0.00          |
| 11/08/2026 | AL7T On 05-November-26 |        |              | Index Future       | 1721.52   | 1733.4610                     | 1721.5200 | 1733.4610                       | 0.00          |
| 11/08/2026 | AL7T On 04-February-27 |        |              | Index Future       | 1753.67   | 1765.8440                     | 1753.6720 | 1765.8440                       | 0.00          |
| 11/08/2026 | AL7T On 06-May-27      |        |              | Index Future       | 1788.14   | 1800.5710                     | 1788.1420 | 1800.5710                       | 0.00          |
| 11/08/2026 | AL7T On 05-August-27   |        |              | Index Future       | 1822.64   | 1835.3010                     | 1822.6380 | 1835.3010                       | 0.00          |
| 11/08/2026 | AL7T On 04-November-27 |        |              | Index Future       | 1855.77   | 1868.6340                     | 1855.7660 | 1868.6340                       | 0.00          |
| 11/08/2026 | ALBI On 06-August-26   |        |              | Index Future       | 1433.82   | 1433.8150                     | 1433.8150 | 1433.8150                       | 0.00          |
| 11/08/2026 | ALBI On 05-November-26 |        |              | Index Future       | 1450.85   | 1460.7400                     | 1450.8470 | 1460.7400                       | 75.00         |
| 11/08/2026 | ALBI On 04-February-27 |        |              | Index Future       | 1477.94   | 1488.0270                     | 1477.9430 | 1488.0270                       | 0.00          |
| 11/08/2026 | ALBI On 06-May-27      |        |              | Index Future       | 1506.99   | 1517.2910                     | 1506.9940 | 1517.2910                       | 0.00          |
| 11/08/2026 | ALBI On 05-August-27   |        |              | Index Future       | 1536.07   | 1546.5570                     | 1536.0660 | 1546.5570                       | 0.00          |
| 11/08/2026 | ALBI On 04-November-27 |        |              | Index Future       | 1563.99   | 1574.6460                     | 1563.9850 | 1574.6460                       | 0.00          |
| 11/08/2026 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C039 On 31-March-39    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 11/08/2026 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C050 On 31-December-50 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 11/08/2026 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 11/08/2026 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C818 On 21-December-27  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | C871 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CC42 On 31-March-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | CS33 On 15-September-33 |        |              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | ES33 On 06-August-26   |        |              | Bond Future | 12.02     | 81.8686                       | 81.8686   | 81.8686                         | 0.00          |
| 11/08/2026 | ES33 On 05-November-26 |        |              | Bond Future | 8.93      | 94.5348                       | 93.9313   | 94.5348                         | 0.00          |
| 11/08/2026 | ES33 On 05-November-26 | 10.83  | Call         | Bond Future | 8603      | 9                             | 9         | 9                               | 0.00          |
| 11/08/2026 | ES33 On 05-November-26 | 10.83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 04-February-27 |        |              | Bond Future | 9.00      | 96.3235                       | 95.7085   | 96.3235                         | 0.00          |
| 11/08/2026 | ES33 On 04-February-27 | 9.70   | Call         | Bond Future | 3212      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | ES33 On 04-February-27 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 06-May-27      |        |              | Bond Future | 9.04      | 94.4445                       | 93.8170   | 94.4445                         | 0.00          |
| 11/08/2026 | ES33 On 06-May-27      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 06-May-27      | 8.80   | Put          | Bond Future | 1108      | 0                             | 1         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 05-August-27   |        |              | Bond Future | 9.10      | 96.3058                       | 95.6660   | 96.3058                         | 0.00          |
| 11/08/2026 | ES33 On 05-August-27   | 9.27   | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | ES33 On 05-August-27   | 9.27   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 04-November-27 |        |              | Bond Future | 9.19      | 94.2579                       | 93.6068   | 94.2579                         | 0.00          |
| 11/08/2026 | ES33 On 04-November-27 | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES33 On 04-November-27 | 9.06   | Put          | Bond Future | 545       | 0                             | 1         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 06-August-26   |        |              | Bond Future | 12.65     | 74.4743                       | 74.4743   | 74.4743                         | 0.00          |
| 11/08/2026 | ES42 On 05-November-26 |        |              | Bond Future | 9.55      | 92.8270                       | 91.9751   | 92.8270                         | 0.00          |
| 11/08/2026 | ES42 On 05-November-26 | 11.66  | Call         | Bond Future | 14010     | 15                            | 14        | 15                              | 0.00          |
| 11/08/2026 | ES42 On 05-November-26 | 11.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 04-February-27 |        |              | Bond Future | 9.61      | 94.5835                       | 93.7154   | 94.5835                         | 0.00          |
| 11/08/2026 | ES42 On 04-February-27 | 10.29  | Call         | Bond Future | 4855      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | ES42 On 04-February-27 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 06-May-27      |        |              | Bond Future | 9.66      | 92.2015                       | 91.3158   | 92.2015                         | 0.00          |
| 11/08/2026 | ES42 On 06-May-27      | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 06-May-27      | 9.33   | Put          | Bond Future | 2427      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | ES42 On 05-August-27   |        |              | Bond Future | 9.71      | 94.0181                       | 93.1151   | 94.0181                         | 0.00          |
| 11/08/2026 | ES42 On 05-August-27   | 9.84   | Call         | Bond Future | 933       | 2                             | 1         | 2                               | 0.00          |
| 11/08/2026 | ES42 On 05-August-27   | 9.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 04-November-27 |        |              | Bond Future | 9.78      | 91.4578                       | 90.5388   | 91.4578                         | 0.00          |
| 11/08/2026 | ES42 On 04-November-27 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | ES42 On 04-November-27 | 9.66   | Put          | Bond Future | 863       | 0                             | 1         | 0                               | 0.00          |
| 11/08/2026 | GOVI On 06-August-26   |        |              | GOVI        | 1407.08   | 1407.0820                     | 1407.0820 | 1407.0820                       | 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 |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | GOVI On 05-November-26 |          |              | GOVI         | 1423.54   | 1433.5540                     | 1423.5400 | 1433.5540                       | 664.00        |
| 11/08/2026 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI         | 1465400   | 157                           | 147       | 157                             | 0.00          |
| 11/08/2026 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | GOVI On 04-February-27 |          |              | GOVI         | 1450.13   | 1460.3340                     | 1450.1270 | 1460.3340                       | 60.00         |
| 11/08/2026 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI         | 811270    | 91                            | 81        | 91                              | 0.00          |
| 11/08/2026 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | GOVI On 06-May-27      |          |              | GOVI         | 1478.63   | 1489.0530                     | 1478.6300 | 1489.0530                       | 0.00          |
| 11/08/2026 | GOVI On 06-May-27      | 1,427.00 | Call         | GOVI         | 516300    | 62                            | 52        | 62                              | 0.00          |
| 11/08/2026 | GOVI On 06-May-27      | 1,427.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | GOVI On 05-August-27   |          |              | GOVI         | 1507.16   | 1517.7750                     | 1507.1550 | 1517.7750                       | 0.00          |
| 11/08/2026 | GOVI On 05-August-27   | 1,465.00 | Call         | GOVI         | 421550    | 53                            | 42        | 53                              | 0.00          |
| 11/08/2026 | GOVI On 05-August-27   | 1,465.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | GOVI On 04-November-27 |          |              | GOVI         | 1534.55   | 1545.3410                     | 1534.5490 | 1545.3410                       | 0.00          |
| 11/08/2026 | GOVI On 04-November-27 | 1,514.00 | Call         | GOVI         | 205490    | 31                            | 21        | 31                              | 0.00          |
| 11/08/2026 | GOVI On 04-November-27 | 1,514.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | GVIK On 01-January-29  |          |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 11/08/2026 | I258 On 06-August-26   |          |              | Bond Future  | 112.95    | 112.9500                      | 112.9500  | 112.9500                        | 0.00          |
| 11/08/2026 | I258 On 05-November-26 |          |              | Bond Future  | 138.09    | 134.6302                      | 138.0904  | 134.6302                        | 0.00          |
| 11/08/2026 | I258 On 05-November-26 | 114.95   | Call         | Bond Future  | 23143     | 20                            | 23        | 20                              | 0.00          |
| 11/08/2026 | I258 On 05-November-26 | 114.95   | Put          | Bond Future  | 2         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | I258 On 04-February-27 |          |              | Bond Future  | 137.75    | 134.2199                      | 137.7453  | 134.2199                        | 0.00          |
| 11/08/2026 | I258 On 04-February-27 | 118.90   | Call         | Bond Future  | 18960     | 16                            | 19        | 16                              | 0.00          |
| 11/08/2026 | I258 On 04-February-27 | 118.90   | Put          | Bond Future  | 115       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | I258 On 06-May-27      |          |              | Bond Future  | 140.49    | 136.8914                      | 140.4864  | 136.8914                        | 0.00          |
| 11/08/2026 | I258 On 06-May-27      | 134.78   | Call         | Bond Future  | 8379      | 6                             | 8         | 6                               | 0.00          |
| 11/08/2026 | I258 On 06-May-27      | 134.78   | Put          | Bond Future  | 2672      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | I258 On 05-August-27   |          |              | Bond Future  | 140.23    | 136.5624                      | 140.2292  | 136.5624                        | 0.00          |
| 11/08/2026 | I258 On 05-August-27   | 138.93   | Call         | Bond Future  | 6090      | 4                             | 6         | 4                               | 0.00          |
| 11/08/2026 | I258 On 05-August-27   | 138.93   | Put          | Bond Future  | 4791      | 7                             | 5         | 7                               | 0.00          |
| 11/08/2026 | I258 On 04-November-27 |          |              | Bond Future  | 142.77    | 139.0384                      | 142.7725  | 139.0384                        | 0.00          |
| 11/08/2026 | I258 On 04-November-27 | 137.93   | Call         | Bond Future  | 8538      | 6                             | 9         | 6                               | 0.00          |
| 11/08/2026 | I258 On 04-November-27 | 137.93   | Put          | Bond Future  | 3695      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | IGOV On 06-August-26   |          |              | Index Future | 455.71    | 455.7060                      | 455.7060  | 455.7060                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | IGOV On 05-November-26  |        |              | Index Future       | 464.76    | 462.2430                      | 464.7560  | 462.2430                        | 258.00        |
| 11/08/2026 | IGOV On 04-February-27  |        |              | Index Future       | 473.55    | 470.9900                      | 473.5480  | 470.9900                        | 0.00          |
| 11/08/2026 | IGOV On 06-May-27       |        |              | Index Future       | 482.97    | 480.3610                      | 482.9660  | 480.3610                        | 0.00          |
| 11/08/2026 | IGOV On 05-August-27    |        |              | Index Future       | 492.39    | 489.7330                      | 492.3900  | 489.7330                        | 0.00          |
| 11/08/2026 | IGOV On 04-November-27  |        |              | Index Future       | 501.45    | 498.7330                      | 501.4460  | 498.7330                        | 0.00          |
| 11/08/2026 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 11/08/2026 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 11/08/2026 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 11/08/2026 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 11/08/2026 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 11/08/2026 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 11/08/2026 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 11/08/2026 | IS10 On 20-June-28      |        |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 11/08/2026 | IS10 On 19-September-28 |        |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 11/08/2026 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 11/08/2026 | R033 On 06-August-26    |        |              | Bond Future        | 10.25     | 102.4543                      | 102.4543  | 102.4543                        | 0.00          |
| 11/08/2026 | R033 On 05-November-26  |        |              | Bond Future        | 8.25      | 110.1594                      | 109.6732  | 110.1594                        | 8,693.00      |
| 11/08/2026 | R033 On 05-November-26  | 9.33   | Call         | Bond Future        | 5612      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | R033 On 05-November-26  | 9.33   | Put          | Bond Future        | 216       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R033 On 04-February-27  |        |              | Bond Future        | 8.29      | 112.2174                      | 111.7219  | 112.2174                        | 0.00          |
| 11/08/2026 | R033 On 04-February-27  | 8.65   | Call         | Bond Future        | 3004      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R033 On 04-February-27  | 8.65   | Put          | Bond Future        | 1213      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R033 On 06-May-27       |        |              | Bond Future        | 8.30      | 109.3814                      | 108.8759  | 109.3814                        | 0.00          |
| 11/08/2026 | R033 On 06-May-27       | 7.93   | Call         | Bond Future        | 1291      | 2                             | 1         | 2                               | 0.00          |
| 11/08/2026 | R033 On 06-May-27       | 7.93   | Put          | Bond Future        | 3108      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R033 On 05-August-27    |        |              | Bond Future        | 8.33      | 111.5124                      | 110.9971  | 111.5124                        | 0.00          |
| 11/08/2026 | R033 On 05-August-27    | 8.54   | Call         | Bond Future        | 2899      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R033 On 05-August-27    | 8.54   | Put          | Bond Future        | 1941      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R033 On 04-November-27  |        |              | Bond Future        | 8.39      | 108.4675                      | 107.9434  | 108.4675                        | 0.00          |
| 11/08/2026 | R033 On 04-November-27  | 8.32   | Call         | Bond Future        | 2384      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | R033 On 04-November-27  | 8.32   | Put          | Bond Future        | 2697      | 2                             | 3         | 2                               | 0.00          |
| 11/08/2026 | R035 On 06-August-26    |        |              | Bond Future        | 11.06     | 92.0808                       | 92.0808   | 92.0808                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R035 On 05-November-26 |        |              | Bond Future | 8.45      | 104.9053                      | 104.2200  | 104.9053                        | 102,045.00    |
| 11/08/2026 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 9013      | 10                            | 9         | 10                              | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 8.97   | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 7.97   | Call         | Bond Future | 596       | 1                             | 1         | 1                               | 600.00        |
| 11/08/2026 | R035 On 05-November-26 | 8.47   | Call         | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 3014      | 4                             | 3         | 4                               | 200.00        |
| 11/08/2026 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 5319      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 7841      | 8                             | 8         | 8                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 200.00        |
| 11/08/2026 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 394       | 0                             | 0         | 0                               | 200.00        |
| 11/08/2026 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 947       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 8.47   | Put          | Bond Future | 1654      | 1                             | 2         | 1                               | 600.00        |
| 11/08/2026 | R035 On 05-November-26 | 7.97   | Put          | Bond Future | 3517      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R035 On 05-November-26 | 8.97   | Put          | Bond Future | 704       | 1                             | 1         | 1                               | 600.00        |
| 11/08/2026 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 101       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 |        |              | Bond Future | 8.49      | 106.8649                      | 106.1667  | 106.8649                        | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 4224      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 7.70   | Call         | Bond Future | 575       | 1                             | 1         | 1                               | 3,000.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.20   | Call         | Bond Future | 1419      | 2                             | 1         | 2                               | 3,000.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.85   | Call         | Bond Future | 3529      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 9.43   | Call         | Bond Future | 6042      | 7                             | 6         | 7                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 8.93   | Call         | Bond Future | 3851      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 8.43   | Call         | Bond Future | 2042      | 2                             | 2         | 2                               | 1,050.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.36   | Call         | Bond Future | 1836      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | R035 On 04-February-27 | 8.67   | Call         | Bond Future | 2846      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 7.86   | Call         | Bond Future | 776       | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | R035 On 04-February-27 | 8.36   | Put          | Bond Future | 2607      | 2                             | 3         | 2                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 7.86   | Put          | Bond Future | 4545      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 8.67   | Put          | Bond Future | 1813      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | R035 On 04-February-27 | 8.93   | Put          | Bond Future | 1336      | 1                             | 1         | 1                               | 1,050.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.43   | Put          | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 9.43   | Put          | Bond Future | 754       | 1                             | 1         | 1                               | 1,050.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.85   | Put          | Bond Future | 1467      | 1                             | 1         | 1                               | 3,000.00      |
| 11/08/2026 | R035 On 04-February-27 | 8.20   | Put          | Bond Future | 3138      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 04-February-27 | 7.70   | Put          | Bond Future | 5327      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      |        |              | Bond Future | 8.51      | 104.4616                      | 103.7494  | 104.4616                        | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 8.25   | Call         | Bond Future | 1876      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.64   | Call         | Bond Future | 3049      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 9.14   | Call         | Bond Future | 4940      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 8.14   | Call         | Bond Future | 1625      | 2                             | 2         | 2                               | 900.00        |
| 11/08/2026 | R035 On 06-May-27      | 7.86   | Call         | Bond Future | 1086      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.36   | Call         | Bond Future | 2175      | 3                             | 2         | 3                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.78   | Call         | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 8.75   | Call         | Bond Future | 3431      | 4                             | 3         | 4                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 9.27   | Call         | Bond Future | 5481      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 9.27   | Put          | Bond Future | 1284      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.75   | Put          | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 8.78   | Put          | Bond Future | 2033      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.36   | Put          | Bond Future | 3050      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 7.86   | Put          | Bond Future | 4891      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 9.14   | Put          | Bond Future | 1447      | 1                             | 1         | 1                               | 900.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.64   | Put          | Bond Future | 2327      | 2                             | 2         | 2                               | 900.00        |
| 11/08/2026 | R035 On 06-May-27      | 8.14   | Put          | Bond Future | 3776      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R035 On 06-May-27      | 8.25   | Put          | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 05-August-27   |        |              | Bond Future | 8.54      | 106.4970                      | 105.7710  | 106.4970                        | 0.00          |
| 11/08/2026 | R035 On 05-August-27   | 8.72   | Call         | Bond Future | 3423      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | R035 On 05-August-27   | 8.25   | Call         | Bond Future | 2032      | 2                             | 2         | 2                               | 500.00        |
| 11/08/2026 | R035 On 05-August-27   | 8.75   | Call         | Bond Future | 3525      | 4                             | 4         | 4                               | 500.00        |
| 11/08/2026 | R035 On 05-August-27   | 9.42   | Call         | Bond Future | 6115      | 7                             | 6         | 7                               | 0.00          |
| 11/08/2026 | R035 On 05-August-27   | 9.42   | Put          | Bond Future | 1390      | 1                             | 1         | 1                               | 500.00        |
| 11/08/2026 | R035 On 05-August-27   | 8.75   | Put          | Bond Future | 2380      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R035 On 05-August-27   | 8.25   | Put          | Bond Future | 3670      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R035 On 05-August-27   | 8.72   | Put          | Bond Future | 2443      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R035 On 04-November-27 |        |              | Bond Future | 8.60      | 103.9025                      | 103.1638  | 103.9025                        | 0.00          |
| 11/08/2026 | R035 On 04-November-27 | 8.51   | Call         | Bond Future | 2863      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R035 On 04-November-27 | 8.51   | Put          | Bond Future | 3350      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R038 On 06-August-26   |        |              | Bond Future | 11.77     | 98.3569                       | 98.3569   | 98.3569                         | 0.00          |
| 11/08/2026 | R038 On 05-November-26 |        |              | Bond Future | 8.91      | 116.0222                      | 115.0995  | 116.0222                        | 4,343.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 12996     | 14                            | 13        | 14                              | 0.00          |
| 11/08/2026 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 102       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R038 On 04-February-27 |        |              | Bond Future | 8.96      | 118.1897                      | 117.2497  | 118.1897                        | 0.00          |
| 11/08/2026 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 6175      | 7                             | 6         | 7                               | 0.00          |
| 11/08/2026 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 1450      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R038 On 06-May-27      |        |              | Bond Future | 9.00      | 115.0300                      | 114.0711  | 115.0300                        | 0.00          |
| 11/08/2026 | R038 On 06-May-27      | 8.71   | Call         | Bond Future | 2440      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | R038 On 06-May-27      | 8.71   | Put          | Bond Future | 4599      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R038 On 05-August-27   |        |              | Bond Future | 9.04      | 117.2709                      | 116.2935  | 117.2709                        | 0.00          |
| 11/08/2026 | R038 On 05-August-27   | 9.15   | Call         | Bond Future | 4468      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R038 On 05-August-27   | 9.15   | Put          | Bond Future | 3675      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R038 On 04-November-27 |        |              | Bond Future | 9.11      | 113.8878                      | 112.8932  | 113.8878                        | 0.00          |
| 11/08/2026 | R038 On 04-November-27 | 9.00   | Call         | Bond Future | 3988      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R038 On 04-November-27 | 9.00   | Put          | Bond Future | 4750      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R053 On 06-August-26   |        |              | Bond Future | 12.28     | 99.1113                       | 99.1113   | 99.1113                         | 0.00          |
| 11/08/2026 | R053 On 05-November-26 |        |              | Bond Future | 9.11      | 127.7183                      | 126.2288  | 127.7183                        | 56,222.00     |
| 11/08/2026 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 21583     | 23                            | 22        | 23                              | 0.00          |
| 11/08/2026 | R053 On 05-November-26 | 8.38   | Call         | Bond Future | 679       | 1                             | 1         | 1                               | 530.00        |
| 11/08/2026 | R053 On 05-November-26 | 8.85   | Call         | Bond Future | 2115      | 3                             | 2         | 3                               | 530.00        |
| 11/08/2026 | R053 On 05-November-26 | 9.35   | Call         | Bond Future | 5233      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R053 On 05-November-26 | 9.35   | Put          | Bond Future | 2440      | 2                             | 2         | 2                               | 530.00        |
| 11/08/2026 | R053 On 05-November-26 | 8.85   | Put          | Bond Future | 5339      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R053 On 05-November-26 | 8.38   | Put          | Bond Future | 10024     | 9                             | 10        | 9                               | 0.00          |
| 11/08/2026 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R053 On 04-February-27 |        |              | Bond Future | 9.15      | 130.1044                      | 128.5870  | 130.1044                        | 0.00          |
| 11/08/2026 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 11265     | 13                            | 11        | 13                              | 0.00          |
| 11/08/2026 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 1951      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R053 On 06-May-27      |        |              | Bond Future | 9.18      | 126.8007                      | 125.2530  | 126.8007                        | 0.00          |
| 11/08/2026 | R053 On 06-May-27      | 8.92   | Call         | Bond Future | 4110      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R053 On 06-May-27      | 8.92   | Put          | Bond Future | 7295      | 6                             | 7         | 6                               | 0.00          |
| 11/08/2026 | R053 On 05-August-27   |        |              | Bond Future | 9.22      | 129.2710                      | 127.6933  | 129.2710                        | 0.00          |
| 11/08/2026 | R053 On 05-August-27   | 9.28   | Call         | Bond Future | 6939      | 8                             | 7         | 8                               | 0.00          |
| 11/08/2026 | R053 On 05-August-27   | 9.28   | Put          | Bond Future | 6243      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | R053 On 04-November-27 |        |              | Bond Future | 9.27      | 125.7248                      | 124.1193  | 125.7248                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R053 On 04-November-27 | 9.16   | Call         | Bond Future | 6517      | 7                             | 7         | 7                               | 0.00          |
| 11/08/2026 | R053 On 04-November-27 | 9.16   | Put          | Bond Future | 7788      | 7                             | 8         | 7                               | 0.00          |
| 11/08/2026 | R186 On 06-August-26   |        |              | Bond Future | 8.57      | 102.1093                      | 102.1093  | 102.1093                        | 0.00          |
| 11/08/2026 | R186 On 05-November-26 |        |              | Bond Future | 8.12      | 104.2987                      | 104.2987  | 104.2987                        | 0.00          |
| 11/08/2026 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R202 On 06-August-26   |        |              | Bond Future | 278.86    | 278.8600                      | 278.8600  | 278.8600                        | 0.00          |
| 11/08/2026 | R202 On 05-November-26 |        |              | Bond Future | 308.93    | 308.7909                      | 308.9276  | 308.7909                        | 732.00        |
| 11/08/2026 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 28468     | 28                            | 28        | 28                              | 0.00          |
| 11/08/2026 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R202 On 04-February-27 |        |              | Bond Future | 309.16    | 309.0240                      | 309.1626  | 309.0240                        | 513.00        |
| 11/08/2026 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 14433     | 14                            | 14        | 14                              | 0.00          |
| 11/08/2026 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R202 On 06-May-27      |        |              | Bond Future | 315.31    | 315.1735                      | 315.3141  | 315.1735                        | 0.00          |
| 11/08/2026 | R202 On 06-May-27      | 306.99 | Call         | Bond Future | 8324      | 8                             | 8         | 8                               | 0.00          |
| 11/08/2026 | R202 On 06-May-27      | 306.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R202 On 05-August-27   |        |              | Bond Future | 315.79    | 315.6455                      | 315.7907  | 315.6455                        | 0.00          |
| 11/08/2026 | R202 On 05-August-27   | 312.97 | Call         | Bond Future | 2821      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R202 On 05-August-27   | 312.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R202 On 04-November-27 |        |              | Bond Future | 321.52    | 321.3739                      | 321.5227  | 321.3739                        | 0.00          |
| 11/08/2026 | R202 On 04-November-27 | 315.68 | Call         | Bond Future | 5843      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | R202 On 04-November-27 | 315.68 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R209 On 06-August-26   |        |              | Bond Future | 11.39     | 72.6665                       | 72.6665   | 72.6665                         | 0.00          |
| 11/08/2026 | R209 On 05-November-26 |        |              | Bond Future | 8.61      | 86.4311                       | 85.7176   | 86.4311                         | 45,474.00     |
| 11/08/2026 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 9214      | 10                            | 9         | 10                              | 0.00          |
| 11/08/2026 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R209 On 04-February-27 |        |              | Bond Future | 8.65      | 88.0457                       | 87.3188   | 88.0457                         | 0.00          |
| 11/08/2026 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 4529      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R209 On 04-February-27 | 8.03   | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 3,237.00      |
| 11/08/2026 | R209 On 04-February-27 | 8.96   | Call         | Bond Future | 3264      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | R209 On 04-February-27 | 8.96   | Put          | Bond Future | 1530      | 1                             | 2         | 1                               | 3,237.00      |
| 11/08/2026 | R209 On 04-February-27 | 8.03   | Put          | Bond Future | 4371      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 1066      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R209 On 06-May-27      |        |              | Bond Future | 8.67      | 86.6254                       | 85.8840   | 86.6254                         | 0.00          |
| 11/08/2026 | R209 On 06-May-27      | 8.41   | Call         | Bond Future | 1878      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R209 On 06-May-27      | 8.25   | Call         | Bond Future | 1520      | 2                             | 2         | 2                               | 4,620.00      |
| 11/08/2026 | R209 On 06-May-27      | 9.32   | Call         | Bond Future | 4899      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R209 On 06-May-27      | 9.32   | Put          | Bond Future | 1422      | 1                             | 1         | 1                               | 4,620.00      |
| 11/08/2026 | R209 On 06-May-27      | 8.25   | Put          | Bond Future | 3900      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R209 On 06-May-27      | 8.41   | Put          | Bond Future | 3350      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R209 On 05-August-27   |        |              | Bond Future | 8.71      | 88.3132                       | 87.5574   | 88.3132                         | 0.00          |
| 11/08/2026 | R209 On 05-August-27   | 8.87   | Call         | Bond Future | 3348      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | R209 On 05-August-27   | 8.87   | Put          | Bond Future | 2469      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R209 On 04-November-27 |        |              | Bond Future | 8.76      | 86.7446                       | 85.9756   | 86.7446                         | 0.00          |
| 11/08/2026 | R209 On 04-November-27 | 8.67   | Call         | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R209 On 04-November-27 | 8.67   | Put          | Bond Future | 3352      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R210 On 06-August-26   |        |              | Bond Future | 259.84    | 259.8400                      | 259.8400  | 259.8400                        | 0.00          |
| 11/08/2026 | R210 On 05-November-26 |        |              | Bond Future | 271.85    | 271.8620                      | 271.8477  | 271.8620                        | 307.00        |
| 11/08/2026 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 18518     | 19                            | 19        | 19                              | 0.00          |
| 11/08/2026 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R210 On 04-February-27 |        |              | Bond Future | 276.99    | 277.0058                      | 276.9910  | 277.0058                        | 300.00        |
| 11/08/2026 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 10961     | 11                            | 11        | 11                              | 0.00          |
| 11/08/2026 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R210 On 06-May-27      |        |              | Bond Future | 278.83    | 278.8456                      | 278.8300  | 278.8456                        | 0.00          |
| 11/08/2026 | R210 On 06-May-27      | 271.13 | Call         | Bond Future | 7700      | 8                             | 8         | 8                               | 0.00          |
| 11/08/2026 | R210 On 06-May-27      | 271.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R210 On 05-August-27   |        |              | Bond Future | 284.33    | 284.3425                      | 284.3269  | 284.3425                        | 0.00          |
| 11/08/2026 | R210 On 05-August-27   | 276.01 | Call         | Bond Future | 8317      | 8                             | 8         | 8                               | 0.00          |
| 11/08/2026 | R210 On 05-August-27   | 276.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R210 On 04-November-27 |        |              | Bond Future | 285.74    | 285.7532                      | 285.7380  | 285.7532                        | 0.00          |
| 11/08/2026 | R210 On 04-November-27 | 284.11 | Call         | Bond Future | 1628      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R210 On 04-November-27 | 284.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R213 On 06-August-26   |        |              | Bond Future | 9.69      | 93.4161                       | 93.4161   | 93.4161                         | 0.00          |
| 11/08/2026 | R213 On 05-November-26 |        |              | Bond Future | 7.99      | 98.1580                       | 97.8223   | 98.1580                         | 30,991.00     |
| 11/08/2026 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R213 On 04-February-27 |        |              | Bond Future | 8.02      | 99.9916                       | 99.6495   | 99.9916                         | 33,457.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1440      | 2                             | 1         | 2                               | 0.00          |
| 11/08/2026 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 1047      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R213 On 06-May-27      |        |              | Bond Future | 8.02      | 98.4049                       | 98.0558   | 98.4049                         | 0.00          |
| 11/08/2026 | R213 On 06-May-27      | 7.56   | Call         | Bond Future | 712       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R213 On 06-May-27      | 8.13   | Call         | Bond Future | 1589      | 2                             | 2         | 2                               | 2,830.00      |
| 11/08/2026 | R213 On 06-May-27      | 9.25   | Call         | Bond Future | 4244      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R213 On 06-May-27      | 9.25   | Put          | Bond Future | 459       | 0                             | 0         | 0                               | 2,830.00      |
| 11/08/2026 | R213 On 06-May-27      | 8.13   | Put          | Bond Future | 1251      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R213 On 06-May-27      | 7.56   | Put          | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R213 On 05-August-27   |        |              | Bond Future | 8.04      | 100.3224                      | 99.9665   | 100.3224                        | 0.00          |
| 11/08/2026 | R213 On 05-August-27   | 8.27   | Call         | Bond Future | 1920      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R213 On 05-August-27   | 7.95   | Call         | Bond Future | 1352      | 2                             | 1         | 2                               | 1,200.00      |
| 11/08/2026 | R213 On 05-August-27   | 8.58   | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R213 On 05-August-27   | 8.58   | Put          | Bond Future | 950       | 1                             | 1         | 1                               | 1,200.00      |
| 11/08/2026 | R213 On 05-August-27   | 7.95   | Put          | Bond Future | 1606      | 1                             | 2         | 1                               | 0.00          |
| 11/08/2026 | R213 On 05-August-27   | 8.27   | Put          | Bond Future | 1223      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R213 On 04-November-27 |        |              | Bond Future | 8.10      | 98.5692                       | 98.2073   | 98.5692                         | 0.00          |
| 11/08/2026 | R213 On 04-November-27 | 8.02   | Call         | Bond Future | 1532      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R213 On 04-November-27 | 8.02   | Put          | Bond Future | 1750      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R214 On 06-August-26   |        |              | Bond Future | 11.97     | 65.6258                       | 65.6258   | 65.6258                         | 0.00          |
| 11/08/2026 | R214 On 05-November-26 |        |              | Bond Future | 9.14      | 81.1801                       | 80.4179   | 81.1801                         | 23,956.00     |
| 11/08/2026 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 11167     | 12                            | 11        | 12                              | 0.00          |
| 11/08/2026 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R214 On 04-February-27 |        |              | Bond Future | 9.19      | 82.6966                       | 81.9201   | 82.6966                         | 0.00          |
| 11/08/2026 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 5761      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 1233      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R214 On 06-May-27      |        |              | Bond Future | 9.22      | 81.0235                       | 80.2315   | 81.0235                         | 0.00          |
| 11/08/2026 | R214 On 06-May-27      | 8.88   | Call         | Bond Future | 2085      | 2                             | 2         | 2                               | 0.00          |
| 11/08/2026 | R214 On 06-May-27      | 8.88   | Put          | Bond Future | 4384      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R214 On 05-August-27   |        |              | Bond Future | 9.26      | 82.6022                       | 81.7949   | 82.6022                         | 0.00          |
| 11/08/2026 | R214 On 05-August-27   | 9.32   | Call         | Bond Future | 3851      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R214 On 05-August-27   | 9.32   | Put          | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R214 On 04-November-27 |        |              | Bond Future | 9.32      | 80.7846                       | 79.9631   | 80.7846                         | 0.00          |
| 11/08/2026 | R214 On 04-November-27 | 9.21   | Call         | Bond Future | 3639      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R214 On 04-November-27 | 9.21   | Put          | Bond Future | 4370      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R248 On 06-August-26   |        |              | Bond Future | 12.37     | 76.8492                       | 76.8492   | 76.8492                         | 0.00          |
| 11/08/2026 | R248 On 05-November-26 |        |              | Bond Future | 9.19      | 98.6613                       | 97.5954   | 98.6613                         | 286,155.00    |
| 11/08/2026 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 16467     | 18                            | 16        | 18                              | 0.00          |
| 11/08/2026 | R248 On 05-November-26 | 9.50   | Call         | Bond Future | 4348      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R248 On 05-November-26 | 9.50   | Put          | Bond Future | 1643      | 1                             | 2         | 1                               | 400.00        |
| 11/08/2026 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R248 On 04-February-27 |        |              | Bond Future | 9.24      | 100.5043                      | 99.4184   | 100.5043                        | 0.00          |
| 11/08/2026 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 8702      | 10                            | 9         | 10                              | 0.00          |
| 11/08/2026 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 1423      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R248 On 06-May-27      |        |              | Bond Future | 9.27      | 98.0394                       | 96.9318   | 98.0394                         | 260.00        |
| 11/08/2026 | R248 On 06-May-27      | 9.05   | Call         | Bond Future | 3283      | 4                             | 3         | 4                               | 0.00          |
| 11/08/2026 | R248 On 06-May-27      | 9.05   | Put          | Bond Future | 5251      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R248 On 05-August-27   |        |              | Bond Future | 9.31      | 99.9496                       | 98.8205   | 99.9496                         | 0.00          |
| 11/08/2026 | R248 On 05-August-27   | 9.37   | Call         | Bond Future | 5240      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R248 On 05-August-27   | 9.37   | Put          | Bond Future | 4700      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R248 On 04-November-27 |        |              | Bond Future | 9.36      | 97.3009                       | 96.1519   | 97.3009                         | 0.00          |
| 11/08/2026 | R248 On 04-November-27 | 9.26   | Call         | Bond Future | 4949      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R248 On 04-November-27 | 9.26   | Put          | Bond Future | 5834      | 5                             | 6         | 5                               | 0.00          |
| 11/08/2026 | R2R9 On 06-August-26   |        |              | Bond Future | 9.70      | 104.8514                      | 104.8514  | 104.8514                        | 0.00          |
| 11/08/2026 | R2R9 On 05-November-26 |        |              | Bond Future | 9.03      | 108.1618                      | 107.3268  | 108.1618                        | 15,682.00     |
| 11/08/2026 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 96357     | 97                            | 96        | 97                              | 0.00          |
| 11/08/2026 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R2R9 On 04-February-27 |        |              | Bond Future | 9.08      | 110.1824                      | 109.3318  | 110.1824                        | 0.00          |
| 11/08/2026 | R2R9 On 04-February-27 | 9.89   | Call         | Bond Future | 7114      | 8                             | 7         | 8                               | 0.00          |
| 11/08/2026 | R2R9 On 04-February-27 | 9.89   | Put          | Bond Future | 1235      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R2R9 On 06-May-27      |        |              | Bond Future | 9.12      | 107.3695                      | 106.5017  | 107.3695                        | 0.00          |
| 11/08/2026 | R2R9 On 06-May-27      | 8.83   | Call         | Bond Future | 2474      | 3                             | 2         | 3                               | 0.00          |
| 11/08/2026 | R2R9 On 06-May-27      | 9.64   | Call         | Bond Future | 5976      | 7                             | 6         | 7                               | 0.00          |
| 11/08/2026 | R2R9 On 06-May-27      | 8.94   | Call         | Bond Future | 2851      | 3                             | 3         | 3                               | 250.00        |
| 11/08/2026 | R2R9 On 06-May-27      | 9.64   | Put          | Bond Future | 2202      | 2                             | 2         | 2                               | 250.00        |
| 11/08/2026 | R2R9 On 06-May-27      | 8.94   | Put          | Bond Future | 4198      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R2R9 On 06-May-27      | 8.83   | Put          | Bond Future | 4657      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   |        |              | Bond Future | 9.17      | 109.4612                      | 108.5767  | 109.4612                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | R2R9 On 05-August-27   | 9.26   | Call         | Bond Future | 4453      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   | 8.82   | Call         | Bond Future | 2855      | 3                             | 3         | 3                               | 910.00        |
| 11/08/2026 | R2R9 On 05-August-27   | 8.90   | Call         | Bond Future | 3111      | 4                             | 3         | 4                               | 180.00        |
| 11/08/2026 | R2R9 On 05-August-27   | 9.53   | Call         | Bond Future | 5645      | 6                             | 6         | 6                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   | 9.68   | Call         | Bond Future | 6352      | 7                             | 6         | 7                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   | 9.68   | Put          | Bond Future | 2685      | 2                             | 3         | 2                               | 180.00        |
| 11/08/2026 | R2R9 On 05-August-27   | 8.90   | Put          | Bond Future | 5079      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   | 9.53   | Put          | Bond Future | 3029      | 3                             | 3         | 3                               | 910.00        |
| 11/08/2026 | R2R9 On 05-August-27   | 8.82   | Put          | Bond Future | 5426      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R2R9 On 05-August-27   | 9.26   | Put          | Bond Future | 3768      | 3                             | 4         | 3                               | 0.00          |
| 11/08/2026 | R2R9 On 04-November-27 |        |              | Bond Future | 9.23      | 106.4427                      | 105.5426  | 106.4427                        | 0.00          |
| 11/08/2026 | R2R9 On 04-November-27 | 9.12   | Call         | Bond Future | 4042      | 5                             | 4         | 5                               | 0.00          |
| 11/08/2026 | R2R9 On 04-November-27 | 9.12   | Put          | Bond Future | 4841      | 4                             | 5         | 4                               | 0.00          |
| 11/08/2026 | R4R2 On 06-August-26   |        |              | Bond Future | 9.94      | 105.1355                      | 105.1355  | 105.1355                        | 0.00          |
| 11/08/2026 | R4R2 On 05-November-26 |        |              | Bond Future | 9.19      | 109.6436                      | 108.7107  | 109.6436                        | 4,116.00      |
| 11/08/2026 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 97488     | 98                            | 97        | 98                              | 0.00          |
| 11/08/2026 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | R4R2 On 04-February-27 |        |              | Bond Future | 9.25      | 111.6919                      | 110.7415  | 111.6919                        | 0.00          |
| 11/08/2026 | R4R2 On 04-February-27 | 10.13  | Call         | Bond Future | 8470      | 9                             | 8         | 9                               | 0.00          |
| 11/08/2026 | R4R2 On 04-February-27 | 10.13  | Put          | Bond Future | 1337      | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | R4R2 On 06-May-27      |        |              | Bond Future | 9.29      | 108.7825                      | 107.8131  | 108.7825                        | 0.00          |
| 11/08/2026 | R4R2 On 06-May-27      | 9.00   | Call         | Bond Future | 2867      | 3                             | 3         | 3                               | 0.00          |
| 11/08/2026 | R4R2 On 06-May-27      | 9.00   | Put          | Bond Future | 5298      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R4R2 On 05-August-27   |        |              | Bond Future | 9.33      | 110.9018                      | 109.9136  | 110.9018                        | 0.00          |
| 11/08/2026 | R4R2 On 05-August-27   | 9.44   | Call         | Bond Future | 5177      | 6                             | 5         | 6                               | 0.00          |
| 11/08/2026 | R4R2 On 05-August-27   | 9.44   | Put          | Bond Future | 4295      | 4                             | 4         | 4                               | 0.00          |
| 11/08/2026 | R4R2 On 04-November-27 |        |              | Bond Future | 9.40      | 107.7829                      | 106.7773  | 107.7829                        | 0.00          |
| 11/08/2026 | R4R2 On 04-November-27 | 9.28   | Call         | Bond Future | 4633      | 5                             | 5         | 5                               | 0.00          |
| 11/08/2026 | R4R2 On 04-November-27 | 9.28   | Put          | Bond Future | 5580      | 5                             | 6         | 5                               | 0.00          |
| 11/08/2026 | RR87 On 06-August-26   |        |              | Bond Future | 6.53      | 101.1299                      | 101.1299  | 101.1299                        | 0.00          |
| 11/08/2026 | RR87 On 05-November-26 |        |              | Bond Future | 6.88      | 102.7108                      | 102.7068  | 102.7108                        | 0.00          |
| 11/08/2026 | RR87 On 05-November-26 | 5.27   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR87 On 05-November-26 | 5.27   | Put          | Bond Future | 184       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2026 | RR88 On 06-August-26   |        |              | Bond Future | 6.79      | 105.3468                      | 105.3468  | 105.3468                        | 0.00          |
| 11/08/2026 | RR88 On 05-November-26 |        |              | Bond Future | 7.37      | 105.9046                      | 105.9047  | 105.9046                        | 0.00          |
| 11/08/2026 | RR88 On 05-November-26 | 6.71   | Call         | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR88 On 05-November-26 | 6.71   | Put          | Bond Future | 704       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | RR88 On 04-February-27 |        |              | Bond Future | 7.31      | 104.0425                      | 104.0426  | 104.0425                        | 0.00          |
| 11/08/2026 | RR88 On 04-February-27 | 7.78   | Call         | Bond Future | 546       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | RR88 On 04-February-27 | 7.78   | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR88 On 06-May-27      |        |              | Bond Future | 7.04      | 106.0901                      | 106.0899  | 106.0901                        | 0.00          |
| 11/08/2026 | RR88 On 06-May-27      | 7.89   | Call         | Bond Future | 607       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | RR88 On 06-May-27      | 7.89   | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR88 On 05-August-27   |        |              | Bond Future | 6.45      | 102.8501                      | 102.8500  | 102.8501                        | 0.00          |
| 11/08/2026 | RR88 On 05-August-27   | 8.07   | Call         | Bond Future | 618       | 1                             | 1         | 1                               | 0.00          |
| 11/08/2026 | RR88 On 05-August-27   | 8.07   | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR88 On 04-November-27 |        |              | Bond Future | 4.65      | 104.6891                      | 104.6894  | 104.6891                        | 0.00          |
| 11/08/2026 | RR88 On 04-November-27 | 6.65   | Call         | Bond Future | 321       | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | RR88 On 04-November-27 | 6.65   | Put          | Bond Future | 83        | 0                             | 0         | 0                               | 0.00          |
| 11/08/2026 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 11/08/2026 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |