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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 136.5023  | 136.4970                      | 136.5023  | 136.4970                        | 5,933         |
| 07/03/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 1347.7400 | 1353.0200                     | 1.3477    | 1.3530                          | 0             |
| 07/03/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 139.1862  | 139.2044                      | 139.1862  | 139.2044                        | 0             |
| 07/03/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1776.2000 | 1794.3700                     | 1.7762    | 1.7944                          | 0             |
| 07/03/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.4680  | 140.5027                      | 140.4680  | 140.5027                        | 68            |
| 07/03/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 677.9800  | 712.7200                      | 0.6780    | 0.7127                          | 0             |
| 07/03/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.1623  | 143.2303                      | 143.1623  | 143.2303                        | 0             |
| 07/03/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3052.2500 | 3120.3200                     | 3.0523    | 3.1203                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2029 On 07-May-26      |        |              | Bond Future | 144.3781   | 144.4763                      | 144.3781  | 144.4763                        | 0             |
| 07/03/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future | 2558.1100  | 2656.3200                     | 2.5581    | 2.6563                          | 0             |
| 07/03/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      |        |              | Bond Future | 9.1485     | 9.1053                        | 97.9097   | 98.0680                         | 65,109        |
| 07/03/2025 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 190.8800   | 222.0800                      | 0.1909    | 0.2221                          | 800           |
| 07/03/2025 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 1926.9100  | 1799.8100                     | 1.9269    | 1.7998                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 8.72   | Call         | Bond Future | 222.6500   | 257.3600                      | 0.2227    | 0.2574                          | 300           |
| 07/03/2025 | 2030 On 08-May-25      | 8.72   | Put          | Bond Future | 1808.9500  | 1685.3600                     | 1.8090    | 1.6854                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 8.95   | Call         | Bond Future | 480.0200   | 538.6700                      | 0.4800    | 0.5387                          | 1,320         |
| 07/03/2025 | 2030 On 08-May-25      | 8.95   | Put          | Bond Future | 1210.8600  | 1111.2100                     | 1.2109    | 1.1112                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 874.6900   | 959.1100                      | 0.8747    | 0.9591                          | 800           |
| 07/03/2025 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 759.3000   | 685.4200                      | 0.7593    | 0.6854                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.22   | Call         | Bond Future | 957.0400   | 1045.9300                     | 0.9570    | 1.0459                          | 300           |
| 07/03/2025 | 2030 On 08-May-25      | 9.22   | Put          | Bond Future | 695.4100   | 626.0000                      | 0.6954    | 0.6260                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.45   | Call         | Bond Future | 1503.2800  | 1614.7700                     | 1.5033    | 1.6148                          | 680           |
| 07/03/2025 | 2030 On 08-May-25      | 9.45   | Put          | Bond Future | 406.0900   | 359.2800                      | 0.4061    | 0.3593                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.54   | Call         | Bond Future | 1745.8100  | 1864.7600                     | 1.7458    | 1.8648                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.54   | Put          | Bond Future | 324.1200   | 284.7700                      | 0.3241    | 0.2848                          | 300           |
| 07/03/2025 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2924.0200  | 3065.8500                     | 2.9240    | 3.0659                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 111.8600   | 95.3900                       | 0.1119    | 0.0954                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 3117.7800  | 3261.8300                     | 3.1178    | 3.2618                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 93.9500    | 79.7000                       | 0.0940    | 0.0797                          | 800           |
| 07/03/2025 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 4176.9400  | 4329.2800                     | 4.1769    | 4.3293                          | 1,640         |
| 07/03/2025 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 34.1900    | 28.2300                       | 0.0342    | 0.0282                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 5456.8400  | 5613.6900                     | 5.4568    | 5.6137                          | 2,280         |
| 07/03/2025 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 6.9100     | 5.4600                        | 0.0069    | 0.0055                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 9332.4900  | 9490.7900                     | 9.3325    | 9.4908                          | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 0.0100     | 0.0100                        | 0.0000    | 0.0000                          | 1,640         |
| 07/03/2025 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 10675.6300 | 10833.9300                    | 10.6756   | 10.8339                         | 0             |
| 07/03/2025 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,280         |
| 07/03/2025 | 2030 On 07-August-25   |        |              | Bond Future | 9.2396     | 9.1887                        | 95.8008   | 95.9790                         | 47,294        |
| 07/03/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 433.4900   | 480.8000                      | 0.4335    | 0.4808                          | 300           |
| 07/03/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 2270.7400  | 2139.7900                     | 2.2707    | 2.1398                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1148.4700 | 1238.0900                     | 1.1485    | 1.2381                          | 300           |
| 07/03/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 1217.0000 | 1128.3600                     | 1.2170    | 1.1284                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 2482.4000 | 2615.6100                     | 2.4824    | 2.6156                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 514.3200  | 469.2700                      | 0.5143    | 0.4693                          | 300           |
| 07/03/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4389.9000 | 4551.4000                     | 4.3899    | 4.5514                          | 1,054         |
| 07/03/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 173.4100  | 156.6500                      | 0.1734    | 0.1567                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 6310.6200 | 6484.2000                     | 6.3106    | 6.4842                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 40.4200   | 35.7400                       | 0.0404    | 0.0357                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 9447.0600 | 9625.0200                     | 9.4471    | 9.6250                          | 0             |
| 07/03/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 2.0300    | 1.7300                        | 0.0020    | 0.0017                          | 1,054         |
| 07/03/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.3354    | 9.2776                        | 97.6451   | 97.8377                         | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 579.7800  | 629.2700                      | 0.5798    | 0.6293                          | 300           |
| 07/03/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 2655.3500 | 2512.2200                     | 2.6554    | 2.5122                          | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1271.3400 | 1356.4100                     | 1.2713    | 1.3564                          | 300           |
| 07/03/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 1656.3900 | 1548.8400                     | 1.6564    | 1.5488                          | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1872.2900 | 1979.0700                     | 1.8723    | 1.9791                          | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1194.2700 | 1108.4300                     | 1.1943    | 1.1084                          | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3105.8200 | 3242.4500                     | 3.1058    | 3.2425                          | 0             |
| 07/03/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 666.5200  | 610.5300                      | 0.6665    | 0.6105                          | 300           |
| 07/03/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.4559    | 9.3865                        | 95.4863   | 95.7054                         | 0             |
| 07/03/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 1758.9100 | 1859.1400                     | 1.7589    | 1.8591                          | 0             |
| 07/03/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 1651.4800 | 1532.6300                     | 1.6515    | 1.5326                          | 0             |
| 07/03/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.6183    | 9.5371                        | 97.2453   | 97.4875                         | 0             |
| 07/03/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1508.0800 | 1604.9800                     | 1.5081    | 1.6050                          | 0             |
| 07/03/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 2190.2700 | 2045.0300                     | 2.1903    | 2.0450                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      |        |              | Bond Future | 9.8957    | 9.8486                        | 92.8756   | 93.0954                         | 127,136       |
| 07/03/2025 | 2032 On 08-May-25      | 9.40   | Call         | Bond Future | 215.5300  | 262.4100                      | 0.2155    | 0.2624                          | 300           |
| 07/03/2025 | 2032 On 08-May-25      | 9.40   | Put          | Bond Future | 2559.5500 | 2386.6200                     | 2.5596    | 2.3866                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 234.5500  | 283.7000                      | 0.2346    | 0.2837                          | 800           |
| 07/03/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 2482.5500 | 2311.8900                     | 2.4826    | 2.3119                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 9.90   | Call         | Bond Future | 1084.3100 | 1195.4200                     | 1.0843    | 1.1954                          | 300           |
| 07/03/2025 | 2032 On 08-May-25      | 9.90   | Put          | Bond Future | 1064.3500 | 955.6500                      | 1.0644    | 0.9557                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1136.2100 | 1249.9100                     | 1.1362    | 1.2499                          | 800           |
| 07/03/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 1023.2600 | 917.1500                      | 1.0233    | 0.9172                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2032 On 08-May-25      | 10.28  | Call         | Bond Future | 2249.6000 | 2402.3500                     | 2.2496    | 2.4024                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 10.28  | Put          | Bond Future | 482.9600  | 415.9000                      | 0.4830    | 0.4159                          | 300           |
| 07/03/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4684.7700 | 4880.7600                     | 4.6848    | 4.8808                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 113.9900  | 90.1700                       | 0.1140    | 0.0902                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 4930.7400 | 5129.2500                     | 4.9307    | 5.1293                          | 0             |
| 07/03/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 98.7100   | 77.4100                       | 0.0987    | 0.0774                          | 800           |
| 07/03/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.9960    | 9.9428                        | 94.6791   | 94.9193                         | 0             |
| 07/03/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 557.0100  | 612.9700                      | 0.5570    | 0.6130                          | 300           |
| 07/03/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 3297.2700 | 3113.0300                     | 3.2973    | 3.1130                          | 0             |
| 07/03/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1389.1900 | 1496.7200                     | 1.3892    | 1.4967                          | 300           |
| 07/03/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 1823.6000 | 1690.9300                     | 1.8236    | 1.6909                          | 0             |
| 07/03/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 3335.1000 | 3509.0200                     | 3.3351    | 3.5090                          | 0             |
| 07/03/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 702.6800  | 636.4000                      | 0.7027    | 0.6364                          | 300           |
| 07/03/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 8628.1500 | 8858.0800                     | 8.6282    | 8.8581                          | 0             |
| 07/03/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 80.4100   | 70.1400                       | 0.0804    | 0.0701                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.1093   | 10.0510                       | 92.3406   | 92.5961                         | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 746.8500  | 811.8800                      | 0.7469    | 0.8119                          | 300           |
| 07/03/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 3912.9700 | 3722.5400                     | 3.9130    | 3.7225                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 1560.9200 | 1669.0200                     | 1.5609    | 1.6690                          | 300           |
| 07/03/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 2481.2500 | 2333.8900                     | 2.4813    | 2.3339                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 2820.7300 | 2974.2400                     | 2.8207    | 2.9742                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 1476.0100 | 1374.0600                     | 1.4760    | 1.3741                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 4236.8600 | 4422.0700                     | 4.2369    | 4.4221                          | 0             |
| 07/03/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 904.7600  | 834.5100                      | 0.9048    | 0.8345                          | 300           |
| 07/03/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.2408   | 10.1741                       | 94.0888   | 94.3708                         | 0             |
| 07/03/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2103.2600 | 2239.8900                     | 2.1033    | 2.2399                          | 0             |
| 07/03/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 2444.9000 | 2299.4900                     | 2.4449    | 2.2995                          | 0             |
| 07/03/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.3940   | 10.3190                       | 91.6629   | 91.9686                         | 0             |
| 07/03/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2032.2200 | 2171.0900                     | 2.0322    | 2.1711                          | 0             |
| 07/03/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 3072.7900 | 2906.0400                     | 3.0728    | 2.9060                          | 0             |
| 07/03/2025 | 2033 On 08-May-25      |        |              | Bond Future | 129.1063  | 129.5891                      | 129.1063  | 129.5891                        | 9,939         |
| 07/03/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1513.7300 | 1030.9400                     | 1.5137    | 1.0309                          | 0             |
| 07/03/2025 | 2033 On 07-August-25   |        |              | Bond Future | 131.6448  | 132.1595                      | 131.6448  | 132.1595                        | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 2994.7800  | 3509.4500                     | 2.9948    | 3.5095                          | 0             |
| 07/03/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2033 On 06-November-25 |        |              | Bond Future | 132.6809   | 133.2209                      | 132.6809  | 133.2209                        | 0             |
| 07/03/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0.0000     | 80.8500                       | 0.0000    | 0.0809                          | 0             |
| 07/03/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 459.1100   | 0.0000                        | 0.4591    | 0.0000                          | 0             |
| 07/03/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.2259   | 135.8072                      | 135.2259  | 135.8072                        | 0             |
| 07/03/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2345.8500  | 2927.2300                     | 2.3459    | 2.9272                          | 0             |
| 07/03/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2033 On 07-May-26      |        |              | Bond Future | 136.1913   | 136.8107                      | 136.1913  | 136.8107                        | 0             |
| 07/03/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 1031.3300  | 1650.7100                     | 1.0313    | 1.6507                          | 0             |
| 07/03/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      |        |              | Bond Future | 11.0745    | 10.9975                       | 85.6936   | 86.1346                         | 62,690        |
| 07/03/2025 | 2037 On 08-May-25      | 10.50  | Call         | Bond Future | 244.4400   | 323.8200                      | 0.2444    | 0.3238                          | 300           |
| 07/03/2025 | 2037 On 08-May-25      | 10.50  | Put          | Bond Future | 3613.0400  | 3251.4800                     | 3.6130    | 3.2515                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 11.00  | Call         | Bond Future | 1161.7900  | 1381.9000                     | 1.1618    | 1.3819                          | 300           |
| 07/03/2025 | 2037 On 08-May-25      | 11.00  | Put          | Bond Future | 1588.1400  | 1367.3100                     | 1.5881    | 1.3673                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 11.46  | Call         | Bond Future | 2766.0000  | 3104.2500                     | 2.7660    | 3.1043                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 11.46  | Put          | Bond Future | 607.4600   | 504.7700                      | 0.6075    | 0.5048                          | 300           |
| 07/03/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 6424.6800  | 6848.6400                     | 6.4247    | 6.8486                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 82.8200    | 65.8400                       | 0.0828    | 0.0658                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 7885.3900  | 8318.7900                     | 7.8854    | 8.3188                          | 15,000        |
| 07/03/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 35.0400    | 27.5000                       | 0.0350    | 0.0275                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 11442.7100 | 11883.2100                    | 11.4427   | 11.8832                         | 7,500         |
| 07/03/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 1.7000     | 1.2600                        | 0.0017    | 0.0013                          | 0             |
| 07/03/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 11672.9300 | 12113.5100                    | 11.6729   | 12.1135                         | 7,500         |
| 07/03/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 1.3600     | 1.0000                        | 0.0014    | 0.0010                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.1956    | 11.1128                       | 83.0968   | 83.5612                         | 74,415        |
| 07/03/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 430.4100   | 519.0600                      | 0.4304    | 0.5191                          | 2,541         |
| 07/03/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 5409.6100  | 5033.9300                     | 5.4096    | 5.0339                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 634.7500   | 751.4300                      | 0.6348    | 0.7514                          | 300           |
| 07/03/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 4651.7900  | 4304.1400                     | 4.6518    | 4.3041                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 710.6100   | 836.3000                      | 0.7106    | 0.8363                          | 2,341         |
| 07/03/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 4429.9700  | 4091.3300                     | 4.4300    | 4.0913                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 861.3600   | 1003.8200                     | 0.8614    | 1.0038                          | 200           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 4048.4500 | 3726.5800                     | 4.0485    | 3.7266                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 1651.2600 | 1864.5600                     | 1.6513    | 1.8646                          | 300           |
| 07/03/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 2754.1200 | 2503.0900                     | 2.7541    | 2.5031                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1839.1000 | 2065.9800                     | 1.8391    | 2.0660                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 2544.8700 | 2307.4200                     | 2.5449    | 2.3074                          | 2,541         |
| 07/03/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2925.8400 | 3215.1700                     | 2.9258    | 3.2152                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 1685.0400 | 1510.0400                     | 1.6850    | 1.5100                          | 2,541         |
| 07/03/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 4408.8000 | 4755.5100                     | 4.4088    | 4.7555                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1020.3400 | 902.7200                      | 1.0203    | 0.9027                          | 2,541         |
| 07/03/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 4448.3900 | 4796.3700                     | 4.4484    | 4.7964                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 1007.2600 | 890.9100                      | 1.0073    | 0.8909                          | 300           |
| 07/03/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 5848.9800 | 6233.0800                     | 5.8490    | 6.2331                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 646.1000  | 565.8700                      | 0.6461    | 0.5659                          | 2,541         |
| 07/03/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 9489.8900 | 9929.0500                     | 9.4899    | 9.9291                          | 0             |
| 07/03/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 165.6000  | 140.4300                      | 0.1656    | 0.1404                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.3171   | 11.2293                       | 84.6963   | 85.1791                         | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 869.7500  | 991.4200                      | 0.8698    | 0.9914                          | 300           |
| 07/03/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 5519.9600 | 5158.8200                     | 5.5200    | 5.1588                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1870.2200 | 2069.8100                     | 1.8702    | 2.0698                          | 300           |
| 07/03/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3632.9500 | 3349.7300                     | 3.6330    | 3.3497                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3734.9100 | 4029.3100                     | 3.7349    | 4.0293                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2045.3100 | 1856.9000                     | 2.0453    | 1.8569                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 5671.1200 | 6027.4000                     | 5.6711    | 6.0274                          | 0             |
| 07/03/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 1228.6200 | 1102.0900                     | 1.2286    | 1.1021                          | 300           |
| 07/03/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.4531   | 11.3580                       | 82.0413   | 82.5531                         | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 1327.7300 | 1483.4200                     | 1.3277    | 1.4834                          | 1,930         |
| 07/03/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 5793.8300 | 5437.7200                     | 5.7938    | 5.4377                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1819.6200 | 2011.4800                     | 1.8196    | 2.0115                          | 1,970         |
| 07/03/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4860.1600 | 4540.2200                     | 4.8602    | 4.5402                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2533.4600 | 2766.4700                     | 2.5335    | 2.7665                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 3905.8500 | 3627.0600                     | 3.9059    | 3.6271                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2964.6000 | 3219.6100                     | 2.9646    | 3.2196                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 3465.8100 | 3209.0200                     | 3.4658    | 3.2090                          | 1,930         |
| 07/03/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 4500.7900 | 4820.1200                     | 4.5008    | 4.8201                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 2359.8400  | 2167.3700                     | 2.3598    | 2.1674                          | 1,930         |
| 07/03/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 5927.8800  | 6290.0800                     | 5.9279    | 6.2901                          | 0             |
| 07/03/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1707.8300  | 1558.2300                     | 1.7078    | 1.5582                          | 1,970         |
| 07/03/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.6085    | 11.5063                       | 83.5512   | 84.0889                         | 0             |
| 07/03/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2822.8200  | 3069.4000                     | 2.8228    | 3.0694                          | 0             |
| 07/03/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 4353.5300  | 4062.3800                     | 4.3535    | 4.0624                          | 0             |
| 07/03/2025 | 2038 On 08-May-25      |        |              | Bond Future | 140.7549   | 140.7741                      | 140.7549  | 140.7741                        | 2,918         |
| 07/03/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1074.8900  | 1094.0700                     | 1.0749    | 1.0941                          | 0             |
| 07/03/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2038 On 07-August-25   |        |              | Bond Future | 141.4025   | 141.4466                      | 141.4025  | 141.4466                        | 0             |
| 07/03/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 1842.5400  | 1886.6200                     | 1.8425    | 1.8866                          | 0             |
| 07/03/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.1591   | 144.2203                      | 144.1591  | 144.2203                        | 0             |
| 07/03/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 279.1000   | 340.3100                      | 0.2791    | 0.3403                          | 0             |
| 07/03/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2038 On 05-February-26 |        |              | Bond Future | 144.7597   | 144.8563                      | 144.7597  | 144.8563                        | 0             |
| 07/03/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 1559.6800  | 1656.2500                     | 1.5597    | 1.6563                          | 0             |
| 07/03/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2038 On 07-May-26      |        |              | Bond Future | 147.4645   | 147.5916                      | 147.4645  | 147.5916                        | 0             |
| 07/03/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 2934.4700  | 3061.6100                     | 2.9345    | 3.0616                          | 0             |
| 07/03/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.4163    | 11.3036                       | 85.4696   | 86.1658                         | 30,676        |
| 07/03/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 7060.7800  | 7730.6200                     | 7.0608    | 7.7306                          | 0             |
| 07/03/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 90.6800    | 64.3800                       | 0.0907    | 0.0644                          | 0             |
| 07/03/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 7676.6800  | 8353.2200                     | 7.6767    | 8.3532                          | 15,000        |
| 07/03/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 66.3000    | 46.7000                       | 0.0663    | 0.0467                          | 0             |
| 07/03/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 11091.7400 | 11785.9400                    | 11.0917   | 11.7859                         | 7,500         |
| 07/03/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 5.4900     | 3.5500                        | 0.0055    | 0.0036                          | 0             |
| 07/03/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 11434.0000 | 12128.6700                    | 11.4340   | 12.1287                         | 7,500         |
| 07/03/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 4.1100     | 2.6400                        | 0.0041    | 0.0026                          | 0             |
| 07/03/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.5400    | 11.4204                       | 82.6178   | 83.3423                         | 33,389        |
| 07/03/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9810.2800  | 10491.9200                    | 9.8103    | 10.4919                         | 0             |
| 07/03/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 214.6900   | 171.8900                      | 0.2147    | 0.1719                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.6633    | 11.5377                       | 84.2080   | 84.9559                         | 0             |
| 07/03/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 3601.1000  | 4038.9900                     | 3.6011    | 4.0390                          | 0             |
| 07/03/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2566.6000  | 2256.6500                     | 2.5666    | 2.2567                          | 0             |
| 07/03/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.8003    | 11.6663                       | 81.2931   | 82.0750                         | 0             |
| 07/03/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 2558.7500  | 2912.5000                     | 2.5588    | 2.9125                          | 0             |
| 07/03/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4386.0600  | 3957.9400                     | 4.3861    | 3.9579                          | 0             |
| 07/03/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.9545    | 11.8122                       | 82.7888   | 83.6014                         | 0             |
| 07/03/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 3139.5800  | 3524.1200                     | 3.1396    | 3.5241                          | 0             |
| 07/03/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 4776.9300  | 4348.8400                     | 4.7769    | 4.3488                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      |        | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.5636    | 11.4356                       | 81.0709   | 81.8805                         | 72,918        |
| 07/03/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 18929.1300 | 18119.5500                    | 18.9291   | 18.1196                         | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 10.85  | Call         | Bond Future | 153.6500   | 254.9300                      | 0.1537    | 0.2549                          | 9,000         |
| 07/03/2025 | 2044 On 08-May-25      | 10.85  | Put          | Bond Future | 4843.2800  | 4134.9800                     | 4.8433    | 4.1350                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 209.7500   | 336.7100                      | 0.2098    | 0.3367                          | 2,490         |
| 07/03/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 4419.8200  | 3737.2000                     | 4.4198    | 3.7372                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 11.35  | Call         | Bond Future | 917.8300   | 1258.4000                     | 0.9178    | 1.2584                          | 9,000         |
| 07/03/2025 | 2044 On 08-May-25      | 11.35  | Put          | Bond Future | 2276.1700  | 1807.1600                     | 2.2762    | 1.8072                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 1835.7200  | 2334.5800                     | 1.8357    | 2.3346                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 1296.4500  | 985.7300                      | 1.2965    | 0.9857                          | 2,490         |
| 07/03/2025 | 2044 On 08-May-25      | 11.76  | Call         | Bond Future | 2252.7300  | 2802.3900                     | 2.2527    | 2.8024                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 11.76  | Put          | Bond Future | 1035.8100  | 775.8900                      | 1.0358    | 0.7759                          | 9,000         |
| 07/03/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 5217.4200  | 5953.5600                     | 5.2174    | 5.9536                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 240.5700   | 167.1300                      | 0.2406    | 0.1671                          | 2,490         |
| 07/03/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 6854.4200  | 7628.7500                     | 6.8544    | 7.6288                          | 0             |
| 07/03/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 108.3700   | 73.1200                       | 0.1084    | 0.0731                          | 0             |
| 07/03/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.6827    | 11.5476                       | 78.2590   | 79.0983                         | 16            |
| 07/03/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 284.3000   | 396.9900                      | 0.2843    | 0.3970                          | 9,000         |
| 07/03/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 7229.8700  | 6503.2300                     | 7.2299    | 6.5032                          | 0             |
| 07/03/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 1359.3000  | 1686.5200                     | 1.3593    | 1.6865                          | 9,000         |
| 07/03/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 3775.7900  | 3263.6800                     | 3.7758    | 3.2637                          | 0             |
| 07/03/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 3047.4600  | 3560.6500                     | 3.0475    | 3.5607                          | 0             |
| 07/03/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 2027.1200  | 1700.9800                     | 2.0271    | 1.7010                          | 9,000         |
| 07/03/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 9497.4100  | 10276.1900                    | 9.4974    | 10.2762                         | 0             |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 276.4200  | 215.8700                      | 0.2764    | 0.2159                          | 0             |
| 07/03/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.8010   | 11.6595                       | 79.7652   | 80.6297                         | 0             |
| 07/03/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 3334.3800 | 3820.4700                     | 3.3344    | 3.8205                          | 0             |
| 07/03/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2857.9500 | 2479.5100                     | 2.8580    | 2.4795                          | 0             |
| 07/03/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.9316   | 11.7817                       | 76.8914   | 77.7910                         | 0             |
| 07/03/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 2531.2900 | 2928.2400                     | 2.5313    | 2.9282                          | 0             |
| 07/03/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4792.5900 | 4289.9000                     | 4.7926    | 4.2899                          | 0             |
| 07/03/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.0777   | 11.9193                       | 78.3058   | 79.2376                         | 0             |
| 07/03/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 3230.4000 | 3674.1200                     | 3.2304    | 3.6741                          | 0             |
| 07/03/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 4876.3400 | 4388.3100                     | 4.8763    | 4.3883                          | 0             |
| 07/03/2025 | 2046 On 08-May-25      |        |              | Bond Future | 120.6690  | 120.8666                      | 120.6690  | 120.8666                        | 19,602        |
| 07/03/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 1300.9900 | 1103.4100                     | 1.3010    | 1.1034                          | 0             |
| 07/03/2025 | 2046 On 07-August-25   |        |              | Bond Future | 123.0415  | 123.2639                      | 123.0415  | 123.2639                        | 0             |
| 07/03/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 4351.5200 | 4573.8600                     | 4.3515    | 4.5739                          | 0             |
| 07/03/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2046 On 06-November-25 |        |              | Bond Future | 123.1901  | 123.4313                      | 123.1901  | 123.4313                        | 0             |
| 07/03/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 2219.8800 | 1978.7100                     | 2.2199    | 1.9787                          | 0             |
| 07/03/2025 | 2046 On 05-February-26 |        |              | Bond Future | 125.5523  | 125.8268                      | 125.5523  | 125.8268                        | 0             |
| 07/03/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 3902.2600 | 4176.8200                     | 3.9023    | 4.1768                          | 0             |
| 07/03/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2046 On 07-May-26      |        |              | Bond Future | 125.6029  | 125.9082                      | 125.6029  | 125.9082                        | 0             |
| 07/03/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 652.9100  | 958.2200                      | 0.6529    | 0.9582                          | 0             |
| 07/03/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2050 On 08-May-25      |        |              | Bond Future | 122.1762  | 122.4991                      | 122.1762  | 122.4991                        | 16,080        |
| 07/03/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future | 1016.2200 | 1339.1400                     | 1.0162    | 1.3391                          | 0             |
| 07/03/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2050 On 07-August-25   |        |              | Bond Future | 122.2168  | 122.5672                      | 122.2168  | 122.5672                        | 0             |
| 07/03/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future | 2326.7700 | 2677.1600                     | 2.3268    | 2.6772                          | 0             |
| 07/03/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2050 On 06-November-25 |        |              | Bond Future | 124.5993  | 124.9705                      | 124.5993  | 124.9705                        | 0             |
| 07/03/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future | 179.2800  | 550.5200                      | 0.1793    | 0.5505                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 124.5783  | 124.9864                      | 124.5783  | 124.9864                        | 0             |
| 07/03/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 1758.2800 | 2166.4000                     | 1.7583    | 2.1664                          | 0             |
| 07/03/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 126.9055  | 127.3461                      | 126.9055  | 127.3461                        | 0             |
| 07/03/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 2835.5100 | 3276.0900                     | 2.8355    | 3.2761                          | 0             |
| 07/03/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1094.6050 | 1096.5910                     | 1094.6050 | 1,096.5910                      | 0             |
| 07/03/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1115.8620 | 1118.0760                     | 1115.8620 | 1,118.0760                      | 0             |
| 07/03/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1137.3610 | 1139.7460                     | 1137.3610 | 1,139.7460                      | 0             |
| 07/03/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1158.9280 | 1161.6240                     | 1158.9280 | 1,161.6240                      | 0             |
| 07/03/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1180.3630 | 1183.3390                     | 1180.3630 | 1,183.3390                      | 0             |
| 07/03/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1305.7070 | 1311.2880                     | 1305.7070 | 1,311.2880                      | 0             |
| 07/03/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1331.0630 | 1336.9790                     | 1331.0630 | 1,336.9790                      | 0             |
| 07/03/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1356.7080 | 1362.8920                     | 1356.7080 | 1,362.8920                      | 0             |
| 07/03/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1382.4360 | 1389.0540                     | 1382.4360 | 1,389.0540                      | 0             |
| 07/03/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1408.0040 | 1415.0200                     | 1408.0040 | 1,415.0200                      | 0             |
| 07/03/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1122.3910 | 1128.0420                     | 1122.3910 | 1,128.0420                      | 94            |
| 07/03/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1144.1870 | 1150.1430                     | 1144.1870 | 1,150.1430                      | 0             |
| 07/03/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1166.2320 | 1172.4340                     | 1166.2320 | 1,172.4340                      | 0             |
| 07/03/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1188.3470 | 1194.9400                     | 1188.3470 | 1,194.9400                      | 0             |
| 07/03/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1210.3260 | 1217.2770                     | 1210.3260 | 1,217.2770                      | 0             |
| 07/03/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/03/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 07/03/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/03/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 08-May-25       |        |              | Bond Future        | 11.3015   | 11.2140                       | 80.9903   | 81.3932                         | 0             |
| 07/03/2025 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 6218.3500 | 6621.2500                     | 6.2184    | 6.6213                          | 0             |
| 07/03/2025 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.4437   | 11.3491                       | 82.5828   | 83.0076                         | 0             |
| 07/03/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 8778.2100 | 9203.0400                     | 8.7782    | 9.2030                          | 0             |
| 07/03/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.6032   | 11.5020                       | 80.3964   | 80.8388                         | 0             |
| 07/03/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 1746.2100 | 2188.5400                     | 1.7462    | 2.1885                          | 0             |
| 07/03/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.7845   | 11.6739                       | 81.9368   | 82.4065                         | 0             |
| 07/03/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 1258.7200 | 788.9300                      | 1.2587    | 0.7889                          | 0             |
| 07/03/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.9821   | 11.8622                       | 79.6694   | 80.1638                         | 0             |
| 07/03/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 1211.1500 | 716.7500                      | 1.2112    | 0.7168                          | 0             |
| 07/03/2025 | ES42 On 08-May-25       |        |              | Bond Future        | 11.9162   | 11.7984                       | 75.7690   | 76.4557                         | 0             |
| 07/03/2025 | ES42 On 08-May-25       | 13.25  | Call         | Bond Future        | 7138.0600 | 7824.8000                     | 7.1381    | 7.8248                          | 0             |
| 07/03/2025 | ES42 On 08-May-25       | 13.25  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 12.0422   | 11.9178                       | 77.2585   | 77.9719                         | 0             |
| 07/03/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 8986.3000 | 9699.7500                     | 8.9863    | 9.6998                          | 0             |
| 07/03/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 12.1787   | 12.0479                       | 74.4987   | 75.2349                         | 0             |
| 07/03/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 1164.8000 | 1901.0100                     | 1.1648    | 1.9010                          | 0             |
| 07/03/2025 | ES42 On 06-November-25  | 12.39  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 12.3253   | 12.1861                       | 75.9244   | 76.6925                         | 0             |
| 07/03/2025 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 2675.3300 | 1907.2600                     | 2.6753    | 1.9073                          | 0             |
| 07/03/2025 | ES42 On 07-May-26       |        |              | Bond Future        | 12.4876   | 12.3400                       | 73.0748   | 73.8722                         | 0             |
| 07/03/2025 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 1566.6500 | 769.2400                      | 1.5667    | 0.7692                          | 0             |

| 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 |
|------------|-------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | GOVI On 08-May-25       |          |              | GOVI               | 1105.5040    | 1110.8260                     | 1105.5040 | 1,110.8260                      | 630           |
| 07/03/2025 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI               | 835040.0000  | 888260.0000                   | 83.5040   | 88.8260                         | 0             |
| 07/03/2025 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | GOVI On 07-August-25    |          |              | GOVI               | 1126.9720    | 1132.5900                     | 1126.9720 | 1,132.5900                      | 0             |
| 07/03/2025 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI               | 1159720.0000 | 1215900.0000                  | 115.9720  | 121.5900                        | 0             |
| 07/03/2025 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | GOVI On 06-November-25  |          |              | GOVI               | 1148.6850    | 1154.5420                     | 1148.6850 | 1,154.5420                      | 0             |
| 07/03/2025 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI               | 366850.0000  | 425420.0000                   | 36.6850   | 42.5420                         | 0             |
| 07/03/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | GOVI On 05-February-26  |          |              | GOVI               | 1170.4680    | 1176.7040                     | 1170.4680 | 1,176.7040                      | 0             |
| 07/03/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI               | 204680.0000  | 267040.0000                   | 20.4680   | 26.7040                         | 0             |
| 07/03/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | GOVI On 07-May-26       |          |              | GOVI               | 1192.1160    | 1198.7000                     | 1192.1160 | 1,198.7000                      | 0             |
| 07/03/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI               | 151160.0000  | 217000.0000                   | 15.1160   | 21.7000                         | 0             |
| 07/03/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 07/03/2025 | IGOV On 08-May-25       |          |              | Index Future       | 380.2740     | 380.8580                      | 380.2740  | 380.8580                        | 893           |
| 07/03/2025 | IGOV On 07-August-25    |          |              | Index Future       | 387.7510     | 388.4120                      | 387.7510  | 388.4120                        | 0             |
| 07/03/2025 | IGOV On 06-November-25  |          |              | Index Future       | 395.3120     | 396.0310                      | 395.3120  | 396.0310                        | 0             |
| 07/03/2025 | IGOV On 05-February-26  |          |              | Index Future       | 402.8970     | 403.7210                      | 402.8970  | 403.7210                        | 0             |
| 07/03/2025 | IGOV On 07-May-26       |          |              | Index Future       | 410.4360     | 411.3560                      | 410.4360  | 411.3560                        | 0             |
| 07/03/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 07/03/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 07/03/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 07/03/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.2700      | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 07/03/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.3000      | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 07/03/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.8000      | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 07/03/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.8600      | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 07/03/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.6100      | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 07/03/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap | 87.9400      | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 07/03/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap | 80.8900      | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 07/03/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap | 88.6800      | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 07/03/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap | 92.0200      | 92.0200                       | 92.0200   | 92.0200                         | 0             |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 07/03/2025 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.3670    | 8.3670                        | 91.6330   | 91.6330                         | 0             |
| 07/03/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 07/03/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 07/03/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 07/03/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 07/03/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 07/03/2025 | R033 On 08-May-25       |        |              | Bond Future            | 9.9903    | 9.9433                        | 101.2053  | 101.4583                        | 9,365         |
| 07/03/2025 | R033 On 08-May-25       | 10.33  | Call         | Bond Future            | 2368.8000 | 2551.3100                     | 2.3688    | 2.5513                          | 0             |
| 07/03/2025 | R033 On 08-May-25       | 10.33  | Put          | Bond Future            | 565.3700  | 494.9300                      | 0.5654    | 0.4949                          | 0             |
| 07/03/2025 | R033 On 07-August-25    |        |              | Bond Future            | 10.0891   | 10.0364                       | 103.1706  | 103.4460                        | 0             |
| 07/03/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2594.7000 | 2774.6700                     | 2.5947    | 2.7747                          | 0             |
| 07/03/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 1346.7300 | 1251.3300                     | 1.3467    | 1.2513                          | 0             |
| 07/03/2025 | R033 On 06-November-25  |        |              | Bond Future            | 10.1998   | 10.1422                       | 100.1127  | 100.4050                        | 0             |
| 07/03/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2656.3200 | 2829.7800                     | 2.6563    | 2.8298                          | 0             |
| 07/03/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 1999.0300 | 1880.2300                     | 1.9990    | 1.8802                          | 0             |
| 07/03/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.3267   | 10.2614                       | 102.0077  | 102.3291                        | 0             |
| 07/03/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 3132.3900 | 3323.1300                     | 3.1324    | 3.3231                          | 0             |
| 07/03/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 2334.4500 | 2203.8300                     | 2.3345    | 2.2038                          | 0             |
| 07/03/2025 | R033 On 07-May-26       |        |              | Bond Future            | 10.4733   | 10.4004                       | 98.8435   | 99.1907                         | 0             |
| 07/03/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 2706.2200 | 2891.8100                     | 2.7062    | 2.8918                          | 0             |
| 07/03/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 3150.9200 | 2989.3300                     | 3.1509    | 2.9893                          | 0             |
| 07/03/2025 | R035 On 08-May-25       |        |              | Bond Future            | 10.6356   | 10.5531                       | 91.2000   | 91.6607                         | 79,900        |
| 07/03/2025 | R035 On 08-May-25       | 10.08  | Call         | Bond Future            | 245.8300  | 332.3300                      | 0.2458    | 0.3323                          | 300           |
| 07/03/2025 | R035 On 08-May-25       | 10.08  | Put          | Bond Future            | 3410.5300 | 3036.2800                     | 3.4105    | 3.0363                          | 0             |
| 07/03/2025 | R035 On 08-May-25       | 10.44  | Call         | Bond Future            | 820.9400  | 1012.1400                     | 0.8209    | 1.0121                          | 150           |
| 07/03/2025 | R035 On 08-May-25       | 10.44  | Put          | Bond Future            | 1918.2200 | 1648.6700                     | 1.9182    | 1.6487                          | 0             |
| 07/03/2025 | R035 On 08-May-25       | 10.58  | Call         | Bond Future            | 1171.3200 | 1406.3700                     | 1.1713    | 1.4064                          | 300           |
| 07/03/2025 | R035 On 08-May-25       | 10.58  | Put          | Bond Future            | 1481.3600 | 1255.6600                     | 1.4814    | 1.2557                          | 0             |
| 07/03/2025 | R035 On 08-May-25       | 10.95  | Call         | Bond Future            | 2414.1200 | 2750.1600                     | 2.4141    | 2.7502                          | 0             |
| 07/03/2025 | R035 On 08-May-25       | 10.95  | Put          | Bond Future            | 687.5300  | 562.8200                      | 0.6875    | 0.5628                          | 150           |
| 07/03/2025 | R035 On 08-May-25       | 11.01  | Call         | Bond Future            | 2651.7000 | 3000.8700                     | 2.6517    | 3.0009                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R035 On 08-May-25      | 11.01  | Put          | Bond Future | 600.7400   | 489.1600                      | 0.6007    | 0.4892                          | 300           |
| 07/03/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 4633.3600  | 5050.6800                     | 4.6334    | 5.0507                          | 400           |
| 07/03/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 200.7300   | 157.3000                      | 0.2007    | 0.1573                          | 0             |
| 07/03/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 5773.8300  | 6209.9800                     | 5.7738    | 6.2100                          | 0             |
| 07/03/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 106.9500   | 82.3500                       | 0.1070    | 0.0824                          | 150           |
| 07/03/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 6159.1400  | 6599.6600                     | 6.1591    | 6.5997                          | 0             |
| 07/03/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 86.2700    | 66.0400                       | 0.0863    | 0.0660                          | 0             |
| 07/03/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 10556.9700 | 11016.8200                    | 10.5570   | 11.0168                         | 0             |
| 07/03/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 2.9600     | 2.0600                        | 0.0030    | 0.0021                          | 400           |
| 07/03/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 13522.3300 | 13983.0400                    | 13.5223   | 13.9830                         | 0             |
| 07/03/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 0.1200     | 0.0800                        | 0.0001    | 0.0001                          | 400           |
| 07/03/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.7447    | 10.6558                       | 92.9710   | 93.4566                         | 0             |
| 07/03/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 625.4900   | 750.2600                      | 0.6255    | 0.7503                          | 300           |
| 07/03/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 4342.0600  | 3981.2900                     | 4.3421    | 3.9813                          | 0             |
| 07/03/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 1634.3800  | 1861.5600                     | 1.6344    | 1.8616                          | 300           |
| 07/03/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 2536.3100  | 2277.9500                     | 2.5363    | 2.2780                          | 0             |
| 07/03/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 3989.1000  | 4344.7000                     | 3.9891    | 4.3447                          | 0             |
| 07/03/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 1035.9400  | 906.0000                      | 1.0359    | 0.9060                          | 8,500         |
| 07/03/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 4143.1300  | 4504.3600                     | 4.1431    | 4.5044                          | 0             |
| 07/03/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 982.3900   | 858.0800                      | 0.9824    | 0.8581                          | 300           |
| 07/03/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 9713.9900  | 10180.1700                    | 9.7140    | 10.1802                         | 0             |
| 07/03/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 114.7000   | 95.3400                       | 0.1147    | 0.0953                          | 0             |
| 07/03/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.8672    | 10.7725                       | 90.2557   | 90.7610                         | 0             |
| 07/03/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 650.0500   | 758.8800                      | 0.6501    | 0.7589                          | 2,000         |
| 07/03/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 5937.6200  | 5541.2400                     | 5.9376    | 5.5412                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 886.7300   | 1022.4500                     | 0.8867    | 1.0225                          | 300           |
| 07/03/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 5205.1300  | 4835.6400                     | 5.2051    | 4.8356                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1495.6300  | 1683.7000                     | 1.4956    | 1.6837                          | 2,000         |
| 07/03/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 3970.3500  | 3653.2100                     | 3.9704    | 3.6532                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 1884.5500  | 2100.7500                     | 1.8846    | 2.1008                          | 300           |
| 07/03/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 3428.5000  | 3139.4900                     | 3.4285    | 3.1395                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 2893.2600  | 3170.6900                     | 2.8933    | 3.1707                          | 250           |
| 07/03/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 2454.9200  | 2227.1400                     | 2.4549    | 2.2271                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3684.9200  | 3999.3000                     | 3.6849    | 3.9993                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1940.1600 | 1749.3300                     | 1.9402    | 1.7493                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 4478.0900 | 4822.8200                     | 4.4781    | 4.8228                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 1554.2900 | 1393.8100                     | 1.5543    | 1.3938                          | 2,000         |
| 07/03/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 4549.7100 | 4896.6900                     | 4.5497    | 4.8967                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1524.4100 | 1366.1800                     | 1.5244    | 1.3662                          | 250           |
| 07/03/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 5359.3800 | 5731.6400                     | 5.3594    | 5.7316                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 1228.1600 | 1095.2100                     | 1.2282    | 1.0952                          | 300           |
| 07/03/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 6440.8900 | 6840.4100                     | 6.4409    | 6.8404                          | 0             |
| 07/03/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 929.8800  | 824.1900                      | 0.9299    | 0.8242                          | 250           |
| 07/03/2025 | R035 On 05-February-26 |        |              | Bond Future | 11.0063   | 10.9032                       | 91.9649   | 92.5009                         | 0             |
| 07/03/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2437.6800 | 2686.9500                     | 2.4377    | 2.6870                          | 0             |
| 07/03/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 3567.3300 | 3280.5500                     | 3.5673    | 3.2806                          | 0             |
| 07/03/2025 | R035 On 07-May-26      |        |              | Bond Future | 11.1549   | 11.0437                       | 89.1550   | 89.7187                         | 0             |
| 07/03/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 2641.6700 | 2901.2600                     | 2.6417    | 2.9013                          | 0             |
| 07/03/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 4146.9100 | 3842.8400                     | 4.1469    | 3.8428                          | 0             |
| 07/03/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.1035   | 11.0059                       | 99.7050   | 100.3612                        | 9,052         |
| 07/03/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 2054.9300 | 2482.1900                     | 2.0549    | 2.4822                          | 0             |
| 07/03/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 1147.4300 | 918.5200                      | 1.1474    | 0.9185                          | 0             |
| 07/03/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.2216   | 11.1175                       | 101.6411  | 102.3274                        | 0             |
| 07/03/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 2541.6100 | 2840.5900                     | 2.5416    | 2.8406                          | 0             |
| 07/03/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 2421.1200 | 2033.8200                     | 2.4211    | 2.0338                          | 0             |
| 07/03/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.3496   | 11.2394                       | 98.1123   | 98.8233                         | 0             |
| 07/03/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1945.2600 | 2243.7400                     | 1.9453    | 2.2437                          | 1,770         |
| 07/03/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 4360.2800 | 3947.8200                     | 4.3603    | 3.9478                          | 0             |
| 07/03/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2725.5400 | 3085.4300                     | 2.7255    | 3.0854                          | 0             |
| 07/03/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 3432.6500 | 3081.6000                     | 3.4327    | 3.0816                          | 0             |
| 07/03/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 7189.1300 | 7751.3700                     | 7.1891    | 7.7514                          | 0             |
| 07/03/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1183.8100 | 1035.1100                     | 1.1838    | 1.0351                          | 1,770         |
| 07/03/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.4903   | 11.3718                       | 99.9690   | 100.7167                        | 0             |
| 07/03/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 3431.3000 | 3833.4700                     | 3.4313    | 3.8335                          | 0             |
| 07/03/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3747.5500 | 3402.0200                     | 3.7476    | 3.4020                          | 0             |
| 07/03/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.6459   | 11.5192                       | 96.3252   | 97.1062                         | 0             |
| 07/03/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 3351.1000 | 3736.5800                     | 3.3511    | 3.7366                          | 0             |
| 07/03/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 4875.1300 | 4479.6100                     | 4.8751    | 4.4796                          | 0             |



| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.4561    | 11.3332                       | 102.7454  | 103.7926                        | 22,700        |
| 07/03/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 9298.1600  | 10306.8500                    | 9.2982    | 10.3069                         | 0             |
| 07/03/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 119.9900   | 81.4600                       | 0.1200    | 0.0815                          | 0             |
| 07/03/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.5625    | 11.4330                       | 104.7405  | 105.8260                        | 0             |
| 07/03/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 12292.9300 | 13298.6500                    | 12.2929   | 13.2987                         | 0             |
| 07/03/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 386.5200   | 306.7300                      | 0.3865    | 0.3067                          | 0             |
| 07/03/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.6762    | 11.5405                       | 100.8930  | 102.0112                        | 0             |
| 07/03/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 4376.0700  | 5013.2900                     | 4.3761    | 5.0133                          | 0             |
| 07/03/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3697.3500  | 3216.3900                     | 3.6974    | 3.2164                          | 0             |
| 07/03/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.7994    | 11.6555                       | 102.8022  | 103.9656                        | 0             |
| 07/03/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 3416.8200  | 3952.6800                     | 3.4168    | 3.9527                          | 0             |
| 07/03/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 5948.4100  | 5320.8800                     | 5.9484    | 5.3209                          | 0             |
| 07/03/2025 | R053 On 07-May-26      |        |              | Bond Future | 11.9336    | 11.7814                       | 98.8332   | 100.0382                        | 0             |
| 07/03/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 4357.5600  | 4949.5500                     | 4.3576    | 4.9496                          | 0             |
| 07/03/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 6299.5400  | 5686.5600                     | 6.2995    | 5.6866                          | 0             |
| 07/03/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.3078     | 8.2858                        | 107.3427  | 107.3759                        | 157,108       |
| 07/03/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 376.7800   | 402.4400                      | 0.3768    | 0.4024                          | 0             |
| 07/03/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 132.1900   | 124.5800                      | 0.1322    | 0.1246                          | 0             |
| 07/03/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.3955     | 8.3550                        | 104.1187  | 104.1707                        | 0             |
| 07/03/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1138.3100  | 1185.4200                     | 1.1383    | 1.1854                          | 1,983         |
| 07/03/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 86.8400    | 81.9600                       | 0.0868    | 0.0820                          | 0             |
| 07/03/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1674.7300  | 1724.9800                     | 1.6747    | 1.7250                          | 0             |
| 07/03/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 43.1900    | 41.4500                       | 0.0432    | 0.0415                          | 0             |
| 07/03/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2362.7000  | 2413.8400                     | 2.3627    | 2.4138                          | 0             |
| 07/03/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 18.8100    | 17.9600                       | 0.0188    | 0.0180                          | 1,983         |
| 07/03/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.5339     | 8.4725                        | 106.1234  | 106.1883                        | 447           |
| 07/03/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 168.6700   | 190.2900                      | 0.1687    | 0.1903                          | 0             |
| 07/03/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 596.2100   | 552.9400                      | 0.5962    | 0.5529                          | 0             |
| 07/03/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.8016     | 8.6917                        | 102.8260  | 102.9164                        | 0             |
| 07/03/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 227.8600   | 267.3000                      | 0.2279    | 0.2673                          | 0             |
| 07/03/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 534.2200   | 483.2400                      | 0.5342    | 0.4832                          | 0             |
| 07/03/2025 | R186 On 07-May-26      |        |              | Bond Future | 9.3876     | 9.1956                        | 104.7202  | 104.8327                        | 0             |
| 07/03/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 146.6500   | 183.6400                      | 0.1467    | 0.1836                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 556.4300  | 480.8900                      | 0.5564    | 0.4809                          | 0             |
| 07/03/2025 | R202 On 08-May-25      |        |              | Bond Future | 272.1641  | 272.8972                      | 272.1641  | 272.8972                        | 2,157         |
| 07/03/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 0.0000    | 587.2100                      | 0.0000    | 0.5872                          | 0             |
| 07/03/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 145.8600  | 0.0000                        | 0.1459    | 0.0000                          | 0             |
| 07/03/2025 | R202 On 07-August-25   |        |              | Bond Future | 272.2931  | 273.0877                      | 272.2931  | 273.0877                        | 0             |
| 07/03/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 693.1200  | 1487.6800                     | 0.6931    | 1.4877                          | 0             |
| 07/03/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R202 On 06-November-25 |        |              | Bond Future | 277.6017  | 278.4429                      | 277.6017  | 278.4429                        | 0             |
| 07/03/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 1961.7200 | 2802.9400                     | 1.9617    | 2.8029                          | 0             |
| 07/03/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R202 On 05-February-26 |        |              | Bond Future | 277.5971  | 278.5200                      | 277.5971  | 278.5200                        | 0             |
| 07/03/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 699.9900                      | 0.0000    | 0.7000                          | 0             |
| 07/03/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 222.9400  | 0.0000                        | 0.2229    | 0.0000                          | 0             |
| 07/03/2025 | R202 On 07-May-26      |        |              | Bond Future | 282.7841  | 283.7794                      | 282.7841  | 283.7794                        | 0             |
| 07/03/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 5234.0600 | 6229.3900                     | 5.2341    | 6.2294                          | 0             |
| 07/03/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R209 On 08-May-25      |        |              | Bond Future | 10.8595   | 10.7723                       | 71.7018   | 72.1407                         | 28,385        |
| 07/03/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 5013.1600 | 5430.9600                     | 5.0132    | 5.4310                          | 0             |
| 07/03/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 91.1200   | 70.0500                       | 0.0911    | 0.0701                          | 0             |
| 07/03/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.9642   | 10.8712                       | 73.0942   | 73.5540                         | 0             |
| 07/03/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8003.2900 | 8415.9200                     | 8.0033    | 8.4159                          | 0             |
| 07/03/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 187.4100  | 140.1700                      | 0.1874    | 0.1402                          | 0             |
| 07/03/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.0780   | 10.9797                       | 71.3489   | 71.8259                         | 0             |
| 07/03/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2854.1200 | 3139.7100                     | 2.8541    | 3.1397                          | 0             |
| 07/03/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1934.4200 | 1743.0000                     | 1.9344    | 1.7430                          | 0             |
| 07/03/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.2037   | 11.0980                       | 72.6998   | 73.2026                         | 0             |
| 07/03/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 2119.8100 | 2356.4100                     | 2.1198    | 2.3564                          | 0             |
| 07/03/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 3431.9000 | 3165.6100                     | 3.4319    | 3.1656                          | 0             |
| 07/03/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.3431   | 11.2301                       | 70.8882   | 71.4147                         | 0             |
| 07/03/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 2455.7500 | 2709.0100                     | 2.4558    | 2.7090                          | 0             |
| 07/03/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3737.3700 | 3464.1900                     | 3.7374    | 3.4642                          | 0             |
| 07/03/2025 | R210 On 08-May-25      |        |              | Bond Future | 246.9743  | 246.6919                      | 246.9743  | 246.6919                        | 3,395         |
| 07/03/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 1055.7300 | 1338.0800                     | 1.0557    | 1.3381                          | 0             |
| 07/03/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.8302  | 251.5850                      | 251.8302  | 251.5850                        | 0             |
| 07/03/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 3390.2300 | 3144.9800                     | 3.3902    | 3.1450                          | 0             |
| 07/03/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.3292  | 253.1084                      | 253.3292  | 253.1084                        | 0             |
| 07/03/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1189.2100 | 968.4000                      | 1.1892    | 0.9684                          | 0             |
| 07/03/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.1876  | 258.0215                      | 258.1876  | 258.0215                        | 0             |
| 07/03/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5087.5500 | 4921.5200                     | 5.0876    | 4.9215                          | 0             |
| 07/03/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.5340  | 259.4171                      | 259.5340  | 259.4171                        | 0             |
| 07/03/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4134.0100 | 4017.1200                     | 4.1340    | 4.0171                          | 0             |
| 07/03/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.5680    | 9.5204                        | 90.1581   | 90.3520                         | 101,524       |
| 07/03/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3882.2700 | 4051.9800                     | 3.8823    | 4.0520                          | 0             |
| 07/03/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 113.9300  | 89.7500                       | 0.1139    | 0.0898                          | 0             |
| 07/03/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.6589    | 9.6046                        | 91.9089   | 92.1222                         | 17            |
| 07/03/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 7483.5200 | 7690.5400                     | 7.4835    | 7.6905                          | 0             |
| 07/03/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 41.6500   | 35.4100                       | 0.0417    | 0.0354                          | 0             |
| 07/03/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.7685    | 9.7083                        | 90.1253   | 90.3528                         | 0             |
| 07/03/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2389.1500 | 2517.7200                     | 2.3892    | 2.5177                          | 0             |
| 07/03/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 1333.4800 | 1234.5000                     | 1.3335    | 1.2345                          | 0             |
| 07/03/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.9004    | 9.8307                        | 91.8324   | 92.0855                         | 0             |
| 07/03/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 1946.8400 | 2066.7400                     | 1.9468    | 2.0667                          | 0             |
| 07/03/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1984.6100 | 1851.4700                     | 1.9846    | 1.8515                          | 0             |
| 07/03/2025 | R213 On 07-May-26      |        |              | Bond Future | 10.0496   | 9.9704                        | 89.9732   | 90.2486                         | 0             |
| 07/03/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 1729.7300 | 1842.6600                     | 1.7297    | 1.8427                          | 0             |
| 07/03/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 2601.3300 | 2438.8300                     | 2.6013    | 2.4388                          | 0             |
| 07/03/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.3174   | 11.1998                       | 66.1962   | 66.8244                         | 16,369        |
| 07/03/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 5479.8500 | 6078.0900                     | 5.4799    | 6.0781                          | 0             |
| 07/03/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 97.9900   | 67.9800                       | 0.0980    | 0.0680                          | 0             |
| 07/03/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.4203   | 11.2965                       | 67.4817   | 68.1337                         | 0             |
| 07/03/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7649.8200 | 8250.3200                     | 7.6498    | 8.2503                          | 0             |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 255.1700  | 203.6700                      | 0.2552    | 0.2037                          | 0             |
| 07/03/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.5326   | 11.4030                       | 65.4813   | 66.1534                         | 0             |
| 07/03/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 2837.4700 | 3296.3600                     | 2.8375    | 3.2964                          | 0             |
| 07/03/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2288.5100 | 2075.3400                     | 2.2885    | 2.0753                          | 0             |
| 07/03/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.6567   | 11.5193                       | 66.7213   | 67.4216                         | 0             |
| 07/03/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 2016.8600 | 2317.0000                     | 2.0169    | 2.3170                          | 0             |
| 07/03/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 4070.7100 | 3670.5600                     | 4.0707    | 3.6706                          | 0             |
| 07/03/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.7859   | 11.6411                       | 64.6517   | 65.3778                         | 0             |
| 07/03/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 2777.7400 | 3126.3600                     | 2.7777    | 3.1264                          | 0             |
| 07/03/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 4069.5200 | 3692.0400                     | 4.0695    | 3.6920                          | 0             |
| 07/03/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.4842   | 11.3614                       | 79.7884   | 80.5960                         | 267,991       |
| 07/03/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 6867.2600 | 7634.2600                     | 6.8673    | 7.6343                          | 0             |
| 07/03/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 135.3900  | 94.7700                       | 0.1354    | 0.0948                          | 0             |
| 07/03/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.5902   | 11.4608                       | 81.3379   | 82.1751                         | 0             |
| 07/03/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 9615.6100 | 10389.1000                    | 9.6156    | 10.3891                         | 0             |
| 07/03/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 311.7400  | 248.0000                      | 0.3117    | 0.2480                          | 0             |
| 07/03/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.7051   | 11.5696                       | 78.4620   | 79.3243                         | 0             |
| 07/03/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 3355.3400 | 3829.3000                     | 3.3553    | 3.8293                          | 0             |
| 07/03/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3135.6000 | 2747.2600                     | 3.1356    | 2.7473                          | 0             |
| 07/03/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.8318   | 11.6881                       | 79.9474   | 80.8447                         | 0             |
| 07/03/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 2585.6900 | 3074.7600                     | 2.5857    | 3.0748                          | 0             |
| 07/03/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 4945.8000 | 4537.5600                     | 4.9458    | 4.5376                          | 0             |
| 07/03/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.9633   | 11.8117                       | 76.9789   | 77.9081                         | 0             |
| 07/03/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 3494.9000 | 3952.9300                     | 3.4949    | 3.9529                          | 0             |
| 07/03/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 4996.3100 | 4525.1000                     | 4.9963    | 4.5251                          | 0             |
| 07/03/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/03/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |