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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 135.8249  | 135.9710                      | 135.8249  | 135.9710                        | 5,933         |
| 15/04/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 2025.0700 | 1878.9900                     | 2.0251    | 1.8790                          | 0             |
| 15/04/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.5051  | 138.6541                      | 138.5051  | 138.6541                        | 0             |
| 15/04/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1095.1100 | 1244.1400                     | 1.0951    | 1.2441                          | 0             |
| 15/04/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.7702  | 139.9208                      | 139.7702  | 139.9208                        | 68            |
| 15/04/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0.0000    | 130.8000                      | 0.0000    | 0.1308                          | 0             |
| 15/04/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 19.8000   | 0.0000                        | 0.0198    | 0.0000                          | 0             |
| 15/04/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 142.4950  | 142.6468                      | 142.4950  | 142.6468                        | 0             |
| 15/04/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 2385.0100 | 2536.8200                     | 2.3850    | 2.5368                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2029 On 07-May-26      |        |              | Bond Future | 143.8082   | 143.9624                      | 143.8082  | 143.9624                        | 0             |
| 15/04/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future | 1988.2200  | 2142.4000                     | 1.9882    | 2.1424                          | 0             |
| 15/04/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      |        |              | Bond Future | 9.2169     | 9.2374                        | 97.6596   | 97.5845                         | 66,744        |
| 15/04/2025 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 16.4500    | 15.6000                       | 0.0165    | 0.0156                          | 800           |
| 15/04/2025 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 2002.6400  | 2076.8600                     | 2.0026    | 2.0769                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 8.72   | Call         | Bond Future | 23.6600    | 22.3900                       | 0.0237    | 0.0224                          | 300           |
| 15/04/2025 | 2030 On 08-May-25      | 8.72   | Put          | Bond Future | 1860.1200  | 1933.9200                     | 1.8601    | 1.9339                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 8.95   | Call         | Bond Future | 129.7800   | 122.0100                      | 0.1298    | 0.1220                          | 1,320         |
| 15/04/2025 | 2030 On 08-May-25      | 8.95   | Put          | Bond Future | 1110.7800  | 1178.0800                     | 1.1108    | 1.1781                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 418.0000   | 394.7500                      | 0.4180    | 0.3948                          | 800           |
| 15/04/2025 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 552.7700   | 604.5900                      | 0.5528    | 0.6046                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.22   | Call         | Bond Future | 491.2100   | 464.5500                      | 0.4912    | 0.4646                          | 300           |
| 15/04/2025 | 2030 On 08-May-25      | 9.22   | Put          | Bond Future | 479.7400   | 528.1500                      | 0.4797    | 0.5282                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.45   | Call         | Bond Future | 1036.5900  | 989.9600                      | 1.0366    | 0.9900                          | 680           |
| 15/04/2025 | 2030 On 08-May-25      | 9.45   | Put          | Bond Future | 189.5600   | 218.0000                      | 0.1896    | 0.2180                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.54   | Call         | Bond Future | 1296.7900  | 1243.3700                     | 1.2968    | 1.2434                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.54   | Put          | Bond Future | 125.2600   | 146.9100                      | 0.1253    | 0.1469                          | 300           |
| 15/04/2025 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2577.4500  | 2506.9500                     | 2.5775    | 2.5070                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 15.4500    | 20.0200                       | 0.0155    | 0.0200                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 2784.4500  | 2712.8100                     | 2.7845    | 2.7128                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 10.7800    | 14.2100                       | 0.0108    | 0.0142                          | 800           |
| 15/04/2025 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3893.9800  | 3819.5300                     | 3.8940    | 3.8195                          | 1,640         |
| 15/04/2025 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 1.3900     | 2.0100                        | 0.0014    | 0.0020                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 5199.8700  | 5124.8600                     | 5.1999    | 5.1249                          | 2,280         |
| 15/04/2025 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 0.1000     | 0.1600                        | 0.0001    | 0.0002                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 9082.3200  | 9007.2500                     | 9.0823    | 9.0073                          | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,640         |
| 15/04/2025 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 10425.4700 | 10350.4000                    | 10.4255   | 10.3504                         | 0             |
| 15/04/2025 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,280         |
| 15/04/2025 | 2030 On 07-August-25   |        |              | Bond Future | 9.3108     | 9.3328                        | 95.5522   | 95.4757                         | 85,977        |
| 15/04/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 252.6200   | 240.8300                      | 0.2526    | 0.2408                          | 300           |
| 15/04/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 2338.4400  | 2403.1100                     | 2.3384    | 2.4031                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 848.7300  | 818.7300                      | 0.8487    | 0.8187                          | 300           |
| 15/04/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 1165.8300 | 1212.2900                     | 1.1658    | 1.2123                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 2141.1300 | 2088.4600                     | 2.1411    | 2.0885                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 421.6200  | 445.4100                      | 0.4216    | 0.4454                          | 300           |
| 15/04/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4079.4100 | 4011.4100                     | 4.0794    | 4.0114                          | 1,054         |
| 15/04/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 111.4900  | 119.9500                      | 0.1115    | 0.1200                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 6043.8800 | 5969.6500                     | 6.0439    | 5.9697                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 22.2500   | 24.4800                       | 0.0223    | 0.0245                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 9197.0400 | 9120.6800                     | 9.1970    | 9.1207                          | 0             |
| 15/04/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0.5800    | 0.6800                        | 0.0006    | 0.0007                          | 1,054         |
| 15/04/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.4108    | 9.4348                        | 97.3944   | 97.3151                         | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 410.7000  | 394.8200                      | 0.4107    | 0.3948                          | 300           |
| 15/04/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 2736.9600 | 2800.4000                     | 2.7370    | 2.8004                          | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1019.0700 | 988.4600                      | 1.0191    | 0.9885                          | 300           |
| 15/04/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 1654.8100 | 1703.5200                     | 1.6548    | 1.7035                          | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1588.6500 | 1548.1600                     | 1.5887    | 1.5482                          | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1161.3200 | 1200.1500                     | 1.1613    | 1.2002                          | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 2800.5600 | 2745.7200                     | 2.8006    | 2.7457                          | 0             |
| 15/04/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 611.9500  | 636.4300                      | 0.6120    | 0.6364                          | 300           |
| 15/04/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.5273    | 9.5534                        | 95.2616   | 95.1796                         | 0             |
| 15/04/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 1510.0300 | 1472.3200                     | 1.5100    | 1.4723                          | 0             |
| 15/04/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 1627.2900 | 1671.5700                     | 1.6273    | 1.6716                          | 0             |
| 15/04/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.6681    | 9.6967                        | 97.0974   | 97.0127                         | 0             |
| 15/04/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1269.8300 | 1235.9400                     | 1.2698    | 1.2359                          | 0             |
| 15/04/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 2099.9800 | 2150.7500                     | 2.1000    | 2.1508                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      |        |              | Bond Future | 10.1201   | 10.1515                       | 91.8388   | 91.6950                         | 122,374       |
| 15/04/2025 | 2032 On 08-May-25      | 9.40   | Call         | Bond Future | 4.9500    | 4.3500                        | 0.0050    | 0.0044                          | 300           |
| 15/04/2025 | 2032 On 08-May-25      | 9.40   | Put          | Bond Future | 3385.7500 | 3528.9600                     | 3.3858    | 3.5290                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 6.3900    | 5.6300                        | 0.0064    | 0.0056                          | 800           |
| 15/04/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 3291.1700 | 3434.2200                     | 3.2912    | 3.4342                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 9.90   | Call         | Bond Future | 298.2800  | 271.6700                      | 0.2983    | 0.2717                          | 300           |
| 15/04/2025 | 2032 On 08-May-25      | 9.90   | Put          | Bond Future | 1315.1000 | 1432.3000                     | 1.3151    | 1.4323                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 328.5800  | 299.7300                      | 0.3286    | 0.2997                          | 800           |
| 15/04/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 1252.4100 | 1367.3700                     | 1.2524    | 1.3674                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2032 On 08-May-25      | 10.28  | Call         | Bond Future | 1181.6000 | 1105.3800                     | 1.1816    | 1.1054                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 10.28  | Put          | Bond Future | 451.7400  | 519.3300                      | 0.4517    | 0.5193                          | 300           |
| 15/04/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 3579.9300 | 3449.2600                     | 3.5799    | 3.4493                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 45.9300   | 59.0700                       | 0.0459    | 0.0591                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 3831.3400 | 3698.4000                     | 3.8313    | 3.6984                          | 0             |
| 15/04/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 36.0900   | 46.9600                       | 0.0361    | 0.0470                          | 800           |
| 15/04/2025 | 2032 On 07-August-25   |        |              | Bond Future | 10.2305   | 10.2634                       | 93.6284   | 93.4818                         | 30,461        |
| 15/04/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 207.3500  | 191.8900                      | 0.2074    | 0.1919                          | 300           |
| 15/04/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 3998.3500 | 4129.4500                     | 3.9984    | 4.1295                          | 0             |
| 15/04/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 764.7500  | 721.3500                      | 0.7648    | 0.7214                          | 300           |
| 15/04/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 2249.9000 | 2353.0600                     | 2.2499    | 2.3531                          | 0             |
| 15/04/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 2409.4200 | 2318.0600                     | 2.4094    | 2.3181                          | 0             |
| 15/04/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 827.7400  | 882.9400                      | 0.8277    | 0.8829                          | 300           |
| 15/04/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 7546.0600 | 7405.3700                     | 7.5461    | 7.4054                          | 0             |
| 15/04/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 49.0600   | 54.9300                       | 0.0491    | 0.0549                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.3557   | 10.3907                       | 91.2723   | 91.1216                         | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 384.4400  | 361.7800                      | 0.3844    | 0.3618                          | 300           |
| 15/04/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 4618.9300 | 4746.9500                     | 4.6189    | 4.7470                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 996.2600  | 949.8400                      | 0.9963    | 0.9498                          | 300           |
| 15/04/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 2984.9600 | 3089.2200                     | 2.9850    | 3.0892                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 2057.4200 | 1982.6500                     | 2.0574    | 1.9827                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 1781.0700 | 1856.9800                     | 1.7811    | 1.8570                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 3335.4200 | 3237.6300                     | 3.3354    | 3.2376                          | 0             |
| 15/04/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 1071.6900 | 1124.5800                     | 1.0717    | 1.1246                          | 300           |
| 15/04/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.4936   | 10.5308                       | 93.0295   | 92.8748                         | 0             |
| 15/04/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 1498.7100 | 1440.0200                     | 1.4987    | 1.4400                          | 0             |
| 15/04/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 2899.6600 | 2995.6400                     | 2.8997    | 2.9956                          | 0             |
| 15/04/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.6420   | 10.6816                       | 90.6611   | 90.5024                         | 0             |
| 15/04/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 1480.6900 | 1424.4800                     | 1.4807    | 1.4245                          | 0             |
| 15/04/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 3523.1400 | 3625.5700                     | 3.5231    | 3.6256                          | 0             |
| 15/04/2025 | 2033 On 08-May-25      |        |              | Bond Future | 127.3357  | 127.2305                      | 127.3357  | 127.2305                        | 9,939         |
| 15/04/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 3284.3500 | 3389.5100                     | 3.2844    | 3.3895                          | 0             |
| 15/04/2025 | 2033 On 07-August-25   |        |              | Bond Future | 129.8483  | 129.7411                      | 129.8483  | 129.7411                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1198.2900 | 1091.0500                     | 1.1983    | 1.0911                          | 0             |
| 15/04/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2033 On 06-November-25 |        |              | Bond Future | 130.8447  | 130.7341                      | 130.8447  | 130.7341                        | 0             |
| 15/04/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2295.3500 | 2405.8900                     | 2.2954    | 2.4059                          | 0             |
| 15/04/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.3954  | 133.2812                      | 133.3954  | 133.2812                        | 0             |
| 15/04/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 515.4400  | 401.2400                      | 0.5154    | 0.4012                          | 0             |
| 15/04/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.4285  | 134.3113                      | 134.4285  | 134.3113                        | 0             |
| 15/04/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 731.5100  | 848.6600                      | 0.7315    | 0.8487                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      |        |              | Bond Future | 11.4813   | 11.5141                       | 83.4179   | 83.2383                         | 62,241        |
| 15/04/2025 | 2037 On 08-May-25      | 10.50  | Call         | Bond Future | 0.4700    | 0.4200                        | 0.0005    | 0.0004                          | 300           |
| 15/04/2025 | 2037 On 08-May-25      | 10.50  | Put          | Bond Future | 5644.7900 | 5824.3300                     | 5.6448    | 5.8243                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 11.00  | Call         | Bond Future | 71.3700   | 63.3000                       | 0.0714    | 0.0633                          | 300           |
| 15/04/2025 | 2037 On 08-May-25      | 11.00  | Put          | Bond Future | 2773.4400 | 2944.9600                     | 2.7734    | 2.9450                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 11.46  | Call         | Bond Future | 761.7300  | 695.6800                      | 0.7617    | 0.6957                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 11.46  | Put          | Bond Future | 878.9100  | 992.4500                      | 0.8789    | 0.9925                          | 300           |
| 15/04/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 4097.2700 | 3928.7600                     | 4.0973    | 3.9288                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 31.1300   | 42.2100                       | 0.0311    | 0.0422                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 5580.6900 | 5403.9800                     | 5.5807    | 5.4040                          | 15,000        |
| 15/04/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 6.0600    | 8.9400                        | 0.0061    | 0.0089                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 9165.3200 | 8985.7700                     | 9.1653    | 8.9858                          | 7,500         |
| 15/04/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 0.0300    | 0.0700                        | 0.0000    | 0.0001                          | 0             |
| 15/04/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 9395.8700 | 9216.3000                     | 9.3959    | 9.2163                          | 7,500         |
| 15/04/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 0.0200    | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.6181   | 11.6522                       | 80.7824   | 80.5994                         | 99,120        |
| 15/04/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 47.7800   | 43.1700                       | 0.0478    | 0.0432                          | 2,541         |
| 15/04/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 7341.3700 | 7519.8400                     | 7.3414    | 7.5198                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 93.3100   | 84.9800                       | 0.0933    | 0.0850                          | 300           |
| 15/04/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 6424.7400 | 6599.4900                     | 6.4247    | 6.5995                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 113.1100  | 103.2600                      | 0.1131    | 0.1033                          | 2,341         |
| 15/04/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 6146.8600 | 6320.0900                     | 6.1469    | 6.3201                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 156.9700  | 143.9200                      | 0.1570    | 0.1439                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 5658.4500 | 5828.4800                     | 5.6585    | 5.8285                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 483.2800  | 450.4100                      | 0.4833    | 0.4504                          | 300           |
| 15/04/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 3900.5300 | 4050.7400                     | 3.9005    | 4.0507                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 581.4500  | 543.5000                      | 0.5815    | 0.5435                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 3601.6100 | 3746.7400                     | 3.6016    | 3.7467                          | 2,541         |
| 15/04/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 1263.3200 | 1196.4100                     | 1.2633    | 1.1964                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 2336.9100 | 2453.0800                     | 2.3369    | 2.4531                          | 2,541         |
| 15/04/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 1336.6700 | 1267.1300                     | 1.3367    | 1.2671                          | 7,500         |
| 15/04/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 2246.3700 | 2359.9100                     | 2.2464    | 2.3599                          | 7,500         |
| 15/04/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 2417.9900 | 2316.7500                     | 2.4180    | 2.3168                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1343.9200 | 1425.7600                     | 1.3439    | 1.4258                          | 2,541         |
| 15/04/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 2451.3400 | 2349.2800                     | 2.4513    | 2.3493                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 1324.6000 | 1405.6200                     | 1.3246    | 1.4056                          | 300           |
| 15/04/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 3685.7100 | 3558.9100                     | 3.6857    | 3.5589                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 797.2200  | 853.5000                      | 0.7972    | 0.8535                          | 2,541         |
| 15/04/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 7216.5800 | 7052.7200                     | 7.2166    | 7.0527                          | 0             |
| 15/04/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 206.6800  | 225.9000                      | 0.2067    | 0.2259                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.7561   | 11.7918                       | 82.3397   | 82.1519                         | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 263.4000  | 246.2000                      | 0.2634    | 0.2462                          | 300           |
| 15/04/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 7270.2500 | 7440.8000                     | 7.2703    | 7.4408                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 782.5600  | 741.6400                      | 0.7826    | 0.7416                          | 300           |
| 15/04/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 4901.9300 | 5048.7600                     | 4.9019    | 5.0488                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 2097.2000 | 2015.8000                     | 2.0972    | 2.0158                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2764.2400 | 2870.5900                     | 2.7642    | 2.8706                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 3720.2600 | 3606.4800                     | 3.7203    | 3.6065                          | 0             |
| 15/04/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 1634.4000 | 1708.3700                     | 1.6344    | 1.7084                          | 300           |
| 15/04/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.9054   | 11.9429                       | 79.6661   | 79.4738                         | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 540.4000  | 512.1400                      | 0.5404    | 0.5121                          | 1,930         |
| 15/04/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 7381.6900 | 7545.7600                     | 7.3817    | 7.5458                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 816.8100  | 777.7200                      | 0.8168    | 0.7777                          | 1,970         |
| 15/04/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 6232.5400 | 6385.7800                     | 6.2325    | 6.3858                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 1273.4000 | 1219.0300                     | 1.2734    | 1.2190                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 5020.9800 | 5158.9400                     | 5.0210    | 5.1589                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 1576.7000 | 1513.5000                     | 1.5767    | 1.5135                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 4453.1000 | 4582.2300                     | 4.4531    | 4.5822                          | 1,930         |
| 15/04/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 1658.7100 | 1593.2700                     | 1.6587    | 1.5933                          | 1,030         |
| 15/04/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 4319.2900 | 4446.1800                     | 4.3193    | 4.4462                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 2776.3500 | 2685.0600                     | 2.7764    | 2.6851                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 3010.5900 | 3111.6300                     | 3.0106    | 3.1116                          | 1,930         |
| 15/04/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 4000.9700 | 3888.4300                     | 4.0010    | 3.8884                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 2156.1100 | 2235.9000                     | 2.1561    | 2.2359                          | 1,970         |
| 15/04/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 5558.5900 | 5425.8900                     | 5.5586    | 5.4259                          | 0             |
| 15/04/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 1470.6000 | 1530.2300                     | 1.4706    | 1.5302                          | 1,030         |
| 15/04/2025 | 2037 On 07-May-26      |        |              | Bond Future | 12.0664   | 12.1057                       | 81.2006   | 81.0036                         | 0             |
| 15/04/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 1640.2500 | 1579.2800                     | 1.6403    | 1.5793                          | 0             |
| 15/04/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 5521.5500 | 5657.5700                     | 5.5216    | 5.6576                          | 0             |
| 15/04/2025 | 2038 On 08-May-25      |        |              | Bond Future | 138.7658  | 138.7474                      | 138.7658  | 138.7474                        | 2,918         |
| 15/04/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 914.1700  | 932.5700                      | 0.9142    | 0.9326                          | 0             |
| 15/04/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.3717  | 139.3535                      | 139.3717  | 139.3535                        | 0             |
| 15/04/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 188.3300  | 206.5000                      | 0.1883    | 0.2065                          | 0             |
| 15/04/2025 | 2038 On 06-November-25 |        |              | Bond Future | 142.0928  | 142.0722                      | 142.0928  | 142.0722                        | 0             |
| 15/04/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 1787.2400 | 1807.7700                     | 1.7872    | 1.8078                          | 0             |
| 15/04/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.6886  | 142.6670                      | 142.6886  | 142.6670                        | 0             |
| 15/04/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 511.3700  | 533.0200                      | 0.5114    | 0.5330                          | 0             |
| 15/04/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.4727  | 145.4491                      | 145.4727  | 145.4491                        | 0             |
| 15/04/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 942.7400  | 919.0800                      | 0.9427    | 0.9191                          | 0             |
| 15/04/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.8168   | 11.8547                       | 83.0665   | 82.8443                         | 27,459        |
| 15/04/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 4591.4100 | 4379.5400                     | 4.5914    | 4.3795                          | 0             |
| 15/04/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 24.4500   | 34.8100                       | 0.0245    | 0.0348                          | 0             |
| 15/04/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 5219.9800 | 5003.8200                     | 5.2200    | 5.0038                          | 15,000        |
| 15/04/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 12.7400   | 18.8100                       | 0.0127    | 0.0188                          | 0             |
| 15/04/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 8683.3300 | 8461.2900                     | 8.6833    | 8.4613                          | 7,500         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 0.2200    | 0.4100                        | 0.0002    | 0.0004                          | 0             |
| 15/04/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 9026.8900 | 8804.7900                     | 9.0269    | 8.8048                          | 7,500         |
| 15/04/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 0.1400    | 0.2700                        | 0.0001    | 0.0003                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.9553   | 11.9948                       | 80.1736   | 79.9471                         | 38,241        |
| 15/04/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 91.5000   | 81.8700                       | 0.0915    | 0.0819                          | 400           |
| 15/04/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 7176.4100 | 7393.2900                     | 7.1764    | 7.3933                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 191.6000  | 173.4300                      | 0.1916    | 0.1734                          | 250           |
| 15/04/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 5984.5900 | 6192.9300                     | 5.9846    | 6.1929                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 636.2400  | 588.4300                      | 0.6362    | 0.5884                          | 180           |
| 15/04/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 3929.5100 | 4108.2100                     | 3.9295    | 4.1082                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 1243.6600 | 1165.5700                     | 1.2437    | 1.1656                          | 250           |
| 15/04/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 2732.9500 | 2881.3700                     | 2.7330    | 2.8814                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 2093.7300 | 1983.6500                     | 2.0937    | 1.9837                          | 220           |
| 15/04/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 1837.2100 | 1953.6400                     | 1.8372    | 1.9536                          | 400           |
| 15/04/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 3535.3300 | 3387.0700                     | 3.5353    | 3.3871                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 1037.7700 | 1116.0200                     | 1.0378    | 1.1160                          | 250           |
| 15/04/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 4351.6200 | 4187.6500                     | 4.3516    | 4.1877                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 769.3100  | 831.8500                      | 0.7693    | 0.8319                          | 220           |
| 15/04/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 7414.5400 | 7214.4700                     | 7.4145    | 7.2145                          | 0             |
| 15/04/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 263.2200  | 289.6600                      | 0.2632    | 0.2897                          | 0             |
| 15/04/2025 | 2040 On 06-November-25 |        |              | Bond Future | 12.0943   | 12.1355                       | 81.7190   | 81.4869                         | 292           |
| 15/04/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 1863.0700 | 1772.2500                     | 1.8631    | 1.7723                          | 0             |
| 15/04/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 3317.6300 | 3458.9000                     | 3.3176    | 3.4589                          | 0             |
| 15/04/2025 | 2040 On 05-February-26 |        |              | Bond Future | 12.2439   | 12.2870                       | 78.7829   | 78.5453                         | 0             |
| 15/04/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 1314.3000 | 1249.0900                     | 1.3143    | 1.2491                          | 0             |
| 15/04/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 5651.8400 | 5824.1500                     | 5.6518    | 5.8242                          | 0             |
| 15/04/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 2018.1900 | 1930.4000                     | 2.0182    | 1.9304                          | 475           |
| 15/04/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 4414.2500 | 4563.9800                     | 4.4143    | 4.5640                          | 0             |
| 15/04/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 6604.0900 | 6432.8200                     | 6.6041    | 6.4328                          | 0             |
| 15/04/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 1427.9400 | 1494.1900                     | 1.4279    | 1.4942                          | 475           |
| 15/04/2025 | 2040 On 07-May-26      |        |              | Bond Future | 12.4037   | 12.4488                       | 80.3000   | 80.0570                         | 0             |
| 15/04/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 1767.0300 | 1690.7200                     | 1.7670    | 1.6907                          | 0             |
| 15/04/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 5893.1200 | 6059.8100                     | 5.8931    | 6.0598                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      |        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.9960    | 12.0236                       | 78.4321   | 78.2684                         | 86,056        |
| 15/04/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 21567.9000 | 21731.6200                    | 21.5679   | 21.7316                         | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 10.85  | Call         | Bond Future | 0.0300     | 0.0300                        | 0.0000    | 0.0000                          | 9,000         |
| 15/04/2025 | 2044 On 08-May-25      | 10.85  | Put          | Bond Future | 7328.4300  | 7492.1500                     | 7.3284    | 7.4922                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 0.0900     | 0.0900                        | 0.0001    | 0.0001                          | 2,490         |
| 15/04/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 6848.9300  | 7012.6500                     | 6.8489    | 7.0127                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 11.35  | Call         | Bond Future | 17.4100    | 15.9500                       | 0.0174    | 0.0160                          | 9,000         |
| 15/04/2025 | 2044 On 08-May-25      | 11.35  | Put          | Bond Future | 4014.5200  | 4176.7800                     | 4.0145    | 4.1768                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 170.5100   | 155.9000                      | 0.1705    | 0.1559                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 2270.0100  | 2419.1200                     | 2.2700    | 2.4191                          | 2,490         |
| 15/04/2025 | 2044 On 08-May-25      | 11.76  | Call         | Bond Future | 314.8400   | 288.9100                      | 0.3148    | 0.2889                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 11.76  | Put          | Bond Future | 1736.6900  | 1874.4800                     | 1.7367    | 1.8745                          | 9,000         |
| 15/04/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 2519.5500  | 2394.2000                     | 2.5196    | 2.3942                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 181.4700   | 219.8400                      | 0.1815    | 0.2198                          | 2,490         |
| 15/04/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 4146.9400  | 3995.4500                     | 4.1469    | 3.9955                          | 0             |
| 15/04/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 39.6600    | 51.8900                       | 0.0397    | 0.0519                          | 0             |
| 15/04/2025 | 2044 On 07-August-25   |        |              | Bond Future | 12.1308    | 12.1596                       | 75.5742   | 75.4073                         | 470           |
| 15/04/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 19.6700    | 18.0400                       | 0.0197    | 0.0180                          | 9,000         |
| 15/04/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 9650.0400  | 9815.2700                     | 9.6500    | 9.8153                          | 0             |
| 15/04/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 288.3800   | 270.5600                      | 0.2884    | 0.2706                          | 9,000         |
| 15/04/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 5389.6700  | 5538.7100                     | 5.3897    | 5.5387                          | 0             |
| 15/04/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1188.4600  | 1134.6400                     | 1.1885    | 1.1346                          | 0             |
| 15/04/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 2852.9200  | 2965.9600                     | 2.8529    | 2.9660                          | 9,000         |
| 15/04/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 6863.1800  | 6720.5400                     | 6.8632    | 6.7205                          | 0             |
| 15/04/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 326.9900   | 351.2100                      | 0.3270    | 0.3512                          | 0             |
| 15/04/2025 | 2044 On 06-November-25 |        |              | Bond Future | 12.2656    | 12.2956                       | 77.0309   | 76.8597                         | 0             |
| 15/04/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 1627.0400  | 1568.7000                     | 1.6270    | 1.5687                          | 0             |
| 15/04/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 3884.9000  | 3997.7300                     | 3.8849    | 3.9977                          | 0             |
| 15/04/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.4101    | 12.4415                       | 74.1297   | 73.9544                         | 0             |
| 15/04/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1154.0400  | 1111.4000                     | 1.1540    | 1.1114                          | 0             |
| 15/04/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 6177.0100  | 6309.7300                     | 6.1770    | 6.3097                          | 0             |
| 15/04/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.5636    | 12.5964                       | 75.5572   | 75.3776                         | 0             |
| 15/04/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 1729.3300  | 1674.9800                     | 1.7293    | 1.6750                          | 0             |
| 15/04/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 6123.9000  | 6249.1700                     | 6.1239    | 6.2492                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 2046 On 08-May-25      |        |              | Bond Future        | 118.2920  | 118.4523                      | 118.2920  | 118.4523                        | 19,602        |
| 15/04/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 3678.0500 | 3517.6800                     | 3.6781    | 3.5177                          | 0             |
| 15/04/2025 | 2046 On 07-August-25   |        |              | Bond Future        | 120.6262  | 120.7896                      | 120.6262  | 120.7896                        | 0             |
| 15/04/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 1936.1700 | 2099.6200                     | 1.9362    | 2.0996                          | 0             |
| 15/04/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 120.7196  | 120.8855                      | 120.7196  | 120.8855                        | 0             |
| 15/04/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 4690.4000 | 4524.5000                     | 4.6904    | 4.5245                          | 0             |
| 15/04/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 123.0726  | 123.2404                      | 123.0726  | 123.2404                        | 0             |
| 15/04/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 1422.5800 | 1590.3800                     | 1.4226    | 1.5904                          | 0             |
| 15/04/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 123.1673  | 123.3385                      | 123.1673  | 123.3385                        | 0             |
| 15/04/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 1782.6800 | 1611.5300                     | 1.7827    | 1.6115                          | 0             |
| 15/04/2025 | 2050 On 08-May-25      |        |              | Bond Future        | 119.3188  | 119.3028                      | 119.3188  | 119.3028                        | 16,080        |
| 15/04/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 1841.2200 | 1857.2500                     | 1.8412    | 1.8573                          | 0             |
| 15/04/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 119.2972  | 119.2811                      | 119.2972  | 119.2811                        | 0             |
| 15/04/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 592.7800  | 608.9000                      | 0.5928    | 0.6089                          | 0             |
| 15/04/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 121.6266  | 121.6083                      | 121.6266  | 121.6083                        | 0             |
| 15/04/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 2793.3700 | 2811.7300                     | 2.7934    | 2.8117                          | 0             |
| 15/04/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 121.5755  | 121.5564                      | 121.5755  | 121.5564                        | 0             |
| 15/04/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 1244.5400 | 1263.6200                     | 1.2445    | 1.2636                          | 0             |
| 15/04/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.9474  | 123.9266                      | 123.9474  | 123.9266                        | 0             |
| 15/04/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 122.6500  | 143.3700                      | 0.1227    | 0.1434                          | 0             |
| 15/04/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | 8608 On 21-December-26 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1088.3480 |       | 1087.3130                     | 1088.3480 | 1,087.3130                      | 0             |
| 15/04/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1109.5560 |       | 1108.5000                     | 1109.5560 | 1,108.5000                      | 0             |
| 15/04/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1130.9540 |       | 1129.8750                     | 1130.9540 | 1,129.8750                      | 0             |
| 15/04/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1152.7430 |       | 1151.6410                     | 1152.7430 | 1,151.6410                      | 0             |
| 15/04/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1174.9930 |       | 1173.8670                     | 1174.9930 | 1,173.8670                      | 0             |
| 15/04/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1277.5420 |       | 1275.2070                     | 1277.5420 | 1,275.2070                      | 0             |
| 15/04/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1302.4360 |       | 1300.0560                     | 1302.4360 | 1,300.0560                      | 0             |
| 15/04/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1327.5550 |       | 1325.1250                     | 1327.5550 | 1,325.1250                      | 0             |
| 15/04/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1353.1310 |       | 1350.6510                     | 1353.1310 | 1,350.6510                      | 0             |
| 15/04/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1379.2490 |       | 1376.7180                     | 1379.2490 | 1,376.7180                      | 0             |
| 15/04/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1102.1170 |       | 1100.5700                     | 1102.1170 | 1,100.5700                      | 92            |
| 15/04/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1123.5920 |       | 1122.0150                     | 1123.5920 | 1,122.0150                      | 0             |
| 15/04/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1145.2620 |       | 1143.6510                     | 1145.2620 | 1,143.6510                      | 0             |
| 15/04/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1167.3260 |       | 1165.6820                     | 1167.3260 | 1,165.6820                      | 0             |
| 15/04/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1189.8570 |       | 1188.1790                     | 1189.8570 | 1,188.1790                      | 0             |
| 15/04/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 15/04/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C186 On 21-December-26 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 15/04/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C2I9 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 15/04/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 08-May-25       |        |              | Bond Future        | 11.6604   | 11.6942                       | 79.3655   | 79.2147                         | 0             |
| 15/04/2025 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 4593.5500 | 4442.7500                     | 4.5936    | 4.4428                          | 0             |
| 15/04/2025 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.8179   | 11.8533                       | 80.9316   | 80.7779                         | 0             |
| 15/04/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 7127.0400 | 6973.2600                     | 7.1270    | 6.9733                          | 0             |
| 15/04/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.9946   | 12.0319                       | 78.7155   | 78.5576                         | 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 |
|------------|------------------------|----------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | ES33 On 06-November-25 | 12.01    | Call         | Bond Future | 65.2900     | 0.0000                        | 0.0653    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 06-November-25 | 12.01    | Put          | Bond Future | 0.0000      | 92.6300                       | 0.0000    | 0.0926                          | 0             |
| 15/04/2025 | ES33 On 05-February-26 |          |              | Bond Future | 12.1891     | 12.2285                       | 80.2490   | 80.0870                         | 0             |
| 15/04/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 2946.4800   | 3108.4500                     | 2.9465    | 3.1085                          | 0             |
| 15/04/2025 | ES33 On 07-May-26      |          |              | Bond Future | 12.3903     | 12.4319                       | 78.0163   | 77.8503                         | 0             |
| 15/04/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 2864.2000   | 3030.2400                     | 2.8642    | 3.0302                          | 0             |
| 15/04/2025 | ES42 On 08-May-25      |          |              | Bond Future | 12.2614     | 12.3044                       | 73.8113   | 73.5731                         | 0             |
| 15/04/2025 | ES42 On 08-May-25      | 13.25    | Call         | Bond Future | 5180.3900   | 4942.2200                     | 5.1804    | 4.9422                          | 0             |
| 15/04/2025 | ES42 On 08-May-25      | 13.25    | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES42 On 07-August-25   |          |              | Bond Future | 12.3996     | 12.4443                       | 75.2678   | 75.0249                         | 0             |
| 15/04/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future | 6995.6000   | 6752.7200                     | 6.9956    | 6.7527                          | 0             |
| 15/04/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES42 On 06-November-25 |          |              | Bond Future | 12.5498     | 12.5965                       | 72.4719   | 72.2232                         | 0             |
| 15/04/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 862.0200    | 1110.6700                     | 0.8620    | 1.1107                          | 0             |
| 15/04/2025 | ES42 On 05-February-26 |          |              | Bond Future | 12.7065     | 12.7552                       | 73.8830   | 73.6286                         | 0             |
| 15/04/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 4716.7000   | 4971.1300                     | 4.7167    | 4.9711                          | 0             |
| 15/04/2025 | ES42 On 07-May-26      |          |              | Bond Future | 12.8726     | 12.9235                       | 71.0577   | 70.7975                         | 0             |
| 15/04/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 3583.6700   | 3843.8900                     | 3.5837    | 3.8439                          | 0             |
| 15/04/2025 | GOVI On 08-May-25      |          |              | GOVI        | 1086.1510   | 1084.6770                     | 1086.1510 | 1,084.6770                      | 637           |
| 15/04/2025 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI        | 641510.0000 | 626770.0000                   | 64.1510   | 62.6770                         | 0             |
| 15/04/2025 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1107.3160   | 1105.8130                     | 1107.3160 | 1,105.8130                      | 0             |
| 15/04/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI        | 963160.0000 | 948130.0000                   | 96.3160   | 94.8130                         | 0             |
| 15/04/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1128.6710   | 1127.1370                     | 1128.6710 | 1,127.1370                      | 0             |
| 15/04/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 166710.0000 | 151370.0000                   | 16.6710   | 15.1370                         | 0             |
| 15/04/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1150.4160   | 1148.8490                     | 1150.4160 | 1,148.8490                      | 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 |
|------------|-------------------------|----------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI                   | 4160.0000  | 0.0000                        | 0.4160    | 0.0000                          | 0             |
| 15/04/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI                   | 0.0000     | 11510.0000                    | 0.0000    | 1.1510                          | 0             |
| 15/04/2025 | GOVI On 07-May-26       |          |              | GOVI                   | 1172.6210  | 1171.0210                     | 1172.6210 | 1,171.0210                      | 0             |
| 15/04/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI                   | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI                   | 43790.0000 | 59790.0000                    | 4.3790    | 5.9790                          | 0             |
| 15/04/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000   | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 15/04/2025 | IGOV On 08-May-25       |          |              | Index Future           | 374.8470   | 374.7670                      | 374.8470  | 374.7670                        | 889           |
| 15/04/2025 | IGOV On 07-August-25    |          |              | Index Future           | 382.2430   | 382.1620                      | 382.2430  | 382.1620                        | 0             |
| 15/04/2025 | IGOV On 06-November-25  |          |              | Index Future           | 389.7060   | 389.6220                      | 389.7060  | 389.6220                        | 0             |
| 15/04/2025 | IGOV On 05-February-26  |          |              | Index Future           | 397.3030   | 397.2170                      | 397.3030  | 397.2170                        | 0             |
| 15/04/2025 | IGOV On 07-May-26       |          |              | Index Future           | 405.0590   | 404.9700                      | 405.0590  | 404.9700                        | 0             |
| 15/04/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800    | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 15/04/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200    | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 15/04/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 15/04/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 15/04/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 15/04/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 15/04/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 15/04/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 15/04/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 15/04/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 15/04/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 15/04/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 15/04/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 15/04/2025 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 8.2950     | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 15/04/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.3400     | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 15/04/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 15/04/2025 | JBAF On 18-March-26     |          |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 15/04/2025 | JBAF On 17-June-26      |          |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 15/04/2025 | R033 On 08-May-25       |          |              | Bond Future            | 10.1995    | 10.2308                       | 100.0894  | 99.9243                         | 10,439        |
| 15/04/2025 | R033 On 08-May-25       | 10.33    | Call         | Bond Future            | 1132.9800  | 1043.9600                     | 1.1330    | 1.0440                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R033 On 08-May-25      | 10.33  | Put          | Bond Future | 445.4400   | 521.5500                      | 0.4454    | 0.5216                          | 0             |
| 15/04/2025 | R033 On 07-August-25   |        |              | Bond Future | 10.3072    | 10.3400                       | 102.0397  | 101.8715                        | 0             |
| 15/04/2025 | R033 On 07-August-25   | 10.33  | Call         | Bond Future | 1656.2000  | 1577.1800                     | 1.6562    | 1.5772                          | 0             |
| 15/04/2025 | R033 On 07-August-25   | 10.33  | Put          | Bond Future | 1539.0900  | 1628.3300                     | 1.5391    | 1.6283                          | 0             |
| 15/04/2025 | R033 On 06-November-25 |        |              | Bond Future | 10.4283    | 10.4630                       | 98.9630   | 98.7901                         | 0             |
| 15/04/2025 | R033 On 06-November-25 | 10.33  | Call         | Bond Future | 1834.3900  | 1758.8100                     | 1.8344    | 1.7588                          | 0             |
| 15/04/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future | 2326.8600  | 2424.1900                     | 2.3269    | 2.4242                          | 0             |
| 15/04/2025 | R033 On 05-February-26 |        |              | Bond Future | 10.5605    | 10.5972                       | 100.8681  | 100.6907                        | 0             |
| 15/04/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 2320.1000  | 2238.2700                     | 2.3201    | 2.2383                          | 0             |
| 15/04/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 2661.7600  | 2757.3500                     | 2.6618    | 2.7574                          | 0             |
| 15/04/2025 | R033 On 07-May-26      |        |              | Bond Future | 10.7017    | 10.7406                       | 97.7665   | 97.5846                         | 0             |
| 15/04/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 2027.0600  | 1954.0600                     | 2.0271    | 1.9541                          | 0             |
| 15/04/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 3548.7900  | 3657.7000                     | 3.5488    | 3.6577                          | 0             |
| 15/04/2025 | R035 On 08-May-25      |        |              | Bond Future | 10.9375    | 10.9744                       | 89.5414   | 89.3412                         | 73,701        |
| 15/04/2025 | R035 On 08-May-25      | 10.08  | Call         | Bond Future | 1.2400     | 1.0400                        | 0.0012    | 0.0010                          | 300           |
| 15/04/2025 | R035 On 08-May-25      | 10.08  | Put          | Bond Future | 4824.5300  | 5024.4900                     | 4.8245    | 5.0245                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 53.4400    | 45.6400                       | 0.0534    | 0.0456                          | 150           |
| 15/04/2025 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 2809.3100  | 3001.6700                     | 2.8093    | 3.0017                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 10.58  | Call         | Bond Future | 143.0900   | 123.8900                      | 0.1431    | 0.1239                          | 300           |
| 15/04/2025 | R035 On 08-May-25      | 10.58  | Put          | Bond Future | 2111.7200  | 2292.6800                     | 2.1117    | 2.2927                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 831.8600   | 749.2600                      | 0.8319    | 0.7493                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 763.8600   | 881.4200                      | 0.7639    | 0.8814                          | 150           |
| 15/04/2025 | R035 On 08-May-25      | 11.01  | Call         | Bond Future | 1016.3400  | 921.0600                      | 1.0163    | 0.9211                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 11.01  | Put          | Bond Future | 623.9700   | 728.8500                      | 0.6240    | 0.7289                          | 300           |
| 15/04/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 2874.3200  | 2704.2700                     | 2.8743    | 2.7043                          | 400           |
| 15/04/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 100.2800   | 130.3900                      | 0.1003    | 0.1304                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 4039.2200  | 3851.0900                     | 4.0392    | 3.8511                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 30.9300    | 42.9600                       | 0.0309    | 0.0430                          | 150           |
| 15/04/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 4434.6600  | 4243.0800                     | 4.4347    | 4.2431                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 20.3800    | 28.9600                       | 0.0204    | 0.0290                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 8895.4800  | 8695.3800                     | 8.8955    | 8.6954                          | 0             |
| 15/04/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 0.0600     | 0.1200                        | 0.0001    | 0.0001                          | 400           |
| 15/04/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 11863.6200 | 11663.4600                    | 11.8636   | 11.6635                         | 0             |
| 15/04/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 400           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R035 On 07-August-25   |        |              | Bond Future | 11.0584   | 11.0970                       | 91.2862   | 91.0821                         | 25,770        |
| 15/04/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 152.2900  | 137.6800                      | 0.1523    | 0.1377                          | 300           |
| 15/04/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 5553.7400 | 5743.1400                     | 5.5537    | 5.7431                          | 0             |
| 15/04/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 676.1700  | 627.6700                      | 0.6762    | 0.6277                          | 300           |
| 15/04/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 3262.9800 | 3418.4900                     | 3.2630    | 3.4185                          | 0             |
| 15/04/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 2509.6500 | 2392.6000                     | 2.5097    | 2.3926                          | 0             |
| 15/04/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 1241.3700 | 1328.3300                     | 1.2414    | 1.3283                          | 8,500         |
| 15/04/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 2645.7700 | 2525.2000                     | 2.6458    | 2.5252                          | 0             |
| 15/04/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 1169.9100 | 1253.3500                     | 1.1699    | 1.2534                          | 300           |
| 15/04/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 8041.9700 | 7852.5000                     | 8.0420    | 7.8525                          | 0             |
| 15/04/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 127.5600  | 142.1000                      | 0.1276    | 0.1421                          | 0             |
| 15/04/2025 | R035 On 06-November-25 |        |              | Bond Future | 11.1942   | 11.2347                       | 88.5408   | 88.3317                         | 0             |
| 15/04/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 231.2700  | 213.4800                      | 0.2313    | 0.2135                          | 2,000         |
| 15/04/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 7233.7500 | 7425.1400                     | 7.2338    | 7.4251                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 350.2000  | 325.1700                      | 0.3502    | 0.3252                          | 300           |
| 15/04/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 6383.5100 | 6567.6600                     | 6.3835    | 6.5677                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 713.0000  | 669.3500                      | 0.7130    | 0.6694                          | 2,000         |
| 15/04/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 4902.6300 | 5068.1600                     | 4.9026    | 5.0682                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 755.4500  | 709.8600                      | 0.7555    | 0.7099                          | 2,000         |
| 15/04/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 4779.8900 | 4943.4800                     | 4.7799    | 4.9435                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 975.7600  | 920.6900                      | 0.9758    | 0.9207                          | 300           |
| 15/04/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 4234.6200 | 4388.7300                     | 4.2346    | 4.3887                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 1713.7400 | 1632.3400                     | 1.7137    | 1.6323                          | 2,000         |
| 15/04/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 3043.1100 | 3170.8900                     | 3.0431    | 3.1709                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 1737.6500 | 1655.5100                     | 1.7377    | 1.6555                          | 250           |
| 15/04/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 3014.2200 | 3141.2600                     | 3.0142    | 3.1413                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 2393.4000 | 2292.8300                     | 2.3934    | 2.2928                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 2363.5500 | 2472.1600                     | 2.3636    | 2.4722                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 3083.7800 | 2967.1400                     | 3.0838    | 2.9671                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 1874.8900 | 1967.4300                     | 1.8749    | 1.9674                          | 2,000         |
| 15/04/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 3147.1000 | 3029.1300                     | 3.1471    | 3.0291                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1836.7100 | 1927.9200                     | 1.8367    | 1.9279                          | 250           |
| 15/04/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 3877.6200 | 3745.6600                     | 3.8776    | 3.7457                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 1461.3100 | 1538.5300                     | 1.4613    | 1.5385                          | 300           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 4881.1500 | 4733.5400                     | 4.8812    | 4.7335                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 1085.0500 | 1146.6200                     | 1.0851    | 1.1466                          | 250           |
| 15/04/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 5030.0200 | 4880.3900                     | 5.0300    | 4.8804                          | 0             |
| 15/04/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 1039.3000 | 1098.8500                     | 1.0393    | 1.0989                          | 2,000         |
| 15/04/2025 | R035 On 05-February-26 |        |              | Bond Future | 11.3427   | 11.3852                       | 90.2456   | 90.0314                         | 0             |
| 15/04/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 885.9700  | 837.9700                      | 0.8860    | 0.8380                          | 2,000         |
| 15/04/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 5604.2000 | 5770.4200                     | 5.6042    | 5.7704                          | 0             |
| 15/04/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 1474.0300 | 1404.8200                     | 1.4740    | 1.4048                          | 0             |
| 15/04/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 4322.9300 | 4467.9400                     | 4.3229    | 4.4679                          | 0             |
| 15/04/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 1785.9800 | 1707.1600                     | 1.7860    | 1.7072                          | 2,000         |
| 15/04/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 3849.3800 | 3984.7800                     | 3.8494    | 3.9848                          | 0             |
| 15/04/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 6401.5000 | 6241.5200                     | 6.4015    | 6.2415                          | 0             |
| 15/04/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 1096.7900 | 1151.0300                     | 1.0968    | 1.1510                          | 2,000         |
| 15/04/2025 | R035 On 07-May-26      |        |              | Bond Future | 11.4915   | 11.5361                       | 87.4781   | 87.2588                         | 0             |
| 15/04/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 1720.2500 | 1647.2400                     | 1.7203    | 1.6472                          | 0             |
| 15/04/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 4902.4300 | 5048.7500                     | 4.9024    | 5.0488                          | 0             |
| 15/04/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.5103   | 11.5428                       | 97.0366   | 96.8277                         | 8,999         |
| 15/04/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 259.6400  | 230.5200                      | 0.2596    | 0.2305                          | 0             |
| 15/04/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 2020.6000 | 2200.3200                     | 2.0206    | 2.2003                          | 0             |
| 15/04/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.6441   | 11.6779                       | 98.9274   | 98.7145                         | 0             |
| 15/04/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 925.2400  | 868.8300                      | 0.9252    | 0.8688                          | 0             |
| 15/04/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 3518.5000 | 3674.9200                     | 3.5185    | 3.6749                          | 0             |
| 15/04/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.7893   | 11.8248                       | 95.3492   | 95.1308                         | 0             |
| 15/04/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 758.3000  | 715.9600                      | 0.7583    | 0.7160                          | 1,770         |
| 15/04/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 5936.4900 | 6112.5000                     | 5.9365    | 6.1125                          | 0             |
| 15/04/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 1220.4400 | 1159.7500                     | 1.2204    | 1.1598                          | 0             |
| 15/04/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 4690.7200 | 4848.3800                     | 4.6907    | 4.8484                          | 0             |
| 15/04/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 4785.2300 | 4642.7700                     | 4.7852    | 4.6428                          | 0             |
| 15/04/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1543.0800 | 1618.9700                     | 1.5431    | 1.6190                          | 1,770         |
| 15/04/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.9437   | 11.9809                       | 97.1844   | 96.9608                         | 0             |
| 15/04/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 1852.0600 | 1776.9800                     | 1.8521    | 1.7770                          | 0             |
| 15/04/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 4952.9200 | 5101.4900                     | 4.9529    | 5.1015                          | 0             |
| 15/04/2025 | R038 On 07-May-26      |        |              | Bond Future | 12.1054   | 12.1445                       | 93.5700   | 93.3409                         | 0             |
| 15/04/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 1933.2400 | 1860.8500                     | 1.9332    | 1.8609                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 6212.5100 | 6369.1400                     | 6.2125    | 6.3691                          | 0             |
| 15/04/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.8877   | 11.9145                       | 99.2143   | 99.0020                         | 2,612         |
| 15/04/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 5706.9500 | 5511.8700                     | 5.7070    | 5.5119                          | 0             |
| 15/04/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 59.8600   | 77.1000                       | 0.0599    | 0.0771                          | 0             |
| 15/04/2025 | R053 On 07-August-25   |        |              | Bond Future | 12.0097   | 12.0375                       | 101.1475  | 100.9311                        | 20,000        |
| 15/04/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 8814.1400 | 8632.6600                     | 8.8141    | 8.6327                          | 0             |
| 15/04/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 500.6900  | 535.6100                      | 0.5007    | 0.5356                          | 0             |
| 15/04/2025 | R053 On 06-November-25 |        |              | Bond Future | 12.1405   | 12.1696                       | 97.2337   | 97.0118                         | 0             |
| 15/04/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 2219.0800 | 2142.8400                     | 2.2191    | 2.1428                          | 0             |
| 15/04/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 5199.6300 | 5345.3600                     | 5.1996    | 5.3454                          | 0             |
| 15/04/2025 | R053 On 05-February-26 |        |              | Bond Future | 12.2779   | 12.3085                       | 99.1052   | 98.8778                         | 0             |
| 15/04/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 1697.3600 | 1638.3800                     | 1.6974    | 1.6384                          | 0             |
| 15/04/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 7925.9300 | 8094.3200                     | 7.9259    | 8.0943                          | 0             |
| 15/04/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.4204   | 12.4523                       | 95.1504   | 94.9176                         | 0             |
| 15/04/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 2490.7000 | 2417.4100                     | 2.4907    | 2.4174                          | 0             |
| 15/04/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 8115.4400 | 8274.9900                     | 8.1154    | 8.2750                          | 0             |
| 15/04/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.2014    | 8.2265                        | 107.5036  | 107.4656                        | 149,599       |
| 15/04/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 421.6000  | 389.4900                      | 0.4216    | 0.3895                          | 0             |
| 15/04/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 16.1000   | 21.9400                       | 0.0161    | 0.0219                          | 0             |
| 15/04/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.2624    | 8.2924                        | 104.2899  | 104.2513                        | 25,042        |
| 15/04/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1259.0400 | 1224.5800                     | 1.2590    | 1.2246                          | 1,983         |
| 15/04/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 36.3800   | 40.5400                       | 0.0364    | 0.0405                          | 0             |
| 15/04/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1816.8300 | 1780.0000                     | 1.8168    | 1.7800                          | 0             |
| 15/04/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 14.1000   | 15.8900                       | 0.0141    | 0.0159                          | 0             |
| 15/04/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2519.7900 | 2481.8200                     | 2.5198    | 2.4818                          | 0             |
| 15/04/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 4.7100    | 5.3600                        | 0.0047    | 0.0054                          | 1,983         |
| 15/04/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.3659    | 8.4045                        | 106.3009  | 106.2600                        | 447           |
| 15/04/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 177.6600  | 163.8400                      | 0.1777    | 0.1638                          | 0             |
| 15/04/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 427.6800  | 454.7200                      | 0.4277    | 0.4547                          | 0             |
| 15/04/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.5413    | 8.5934                        | 103.0404  | 102.9975                        | 0             |
| 15/04/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 268.3800  | 249.8400                      | 0.2684    | 0.2498                          | 0             |
| 15/04/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 360.3300  | 384.7200                      | 0.3603    | 0.3847                          | 0             |
| 15/04/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.8662    | 8.9425                        | 105.0262  | 104.9813                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 237.3000  | 218.2700                      | 0.2373    | 0.2183                          | 0             |
| 15/04/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 341.0500  | 366.9500                      | 0.3411    | 0.3670                          | 0             |
| 15/04/2025 | R202 On 08-May-25      |        |              | Bond Future | 268.6967  | 268.0839                      | 268.6967  | 268.0839                        | 2,157         |
| 15/04/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 3613.3400 | 4226.1500                     | 3.6133    | 4.2262                          | 0             |
| 15/04/2025 | R202 On 07-August-25   |        |              | Bond Future | 268.7446  | 268.1200                      | 268.7446  | 268.1200                        | 0             |
| 15/04/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2855.3600 | 3479.9600                     | 2.8554    | 3.4800                          | 0             |
| 15/04/2025 | R202 On 06-November-25 |        |              | Bond Future | 273.9922  | 273.3514                      | 273.9922  | 273.3514                        | 0             |
| 15/04/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1647.8000 | 2288.5600                     | 1.6478    | 2.2886                          | 0             |
| 15/04/2025 | R202 On 05-February-26 |        |              | Bond Future | 273.9779  | 273.3235                      | 273.9779  | 273.3235                        | 0             |
| 15/04/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3842.0800 | 4496.4800                     | 3.8421    | 4.4965                          | 0             |
| 15/04/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.3240  | 278.6539                      | 279.3240  | 278.6539                        | 0             |
| 15/04/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1773.9900 | 1103.8500                     | 1.7740    | 1.1039                          | 0             |
| 15/04/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R209 On 08-May-25      |        |              | Bond Future | 11.2318   | 11.2635                       | 69.8687   | 69.7156                         | 20,513        |
| 15/04/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 3131.5000 | 2992.0700                     | 3.1315    | 2.9921                          | 0             |
| 15/04/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 42.6300   | 56.3100                       | 0.0426    | 0.0563                          | 0             |
| 15/04/2025 | R209 On 07-August-25   |        |              | Bond Future | 11.3497   | 11.3826                       | 71.2301   | 71.0740                         | 0             |
| 15/04/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 6155.7700 | 6017.7000                     | 6.1558    | 6.0177                          | 0             |
| 15/04/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 203.9300  | 221.9400                      | 0.2039    | 0.2219                          | 0             |
| 15/04/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.4780   | 11.5124                       | 69.4509   | 69.2909                         | 0             |
| 15/04/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 1674.0600 | 1609.3000                     | 1.6741    | 1.6093                          | 0             |
| 15/04/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2652.3700 | 2747.6300                     | 2.6524    | 2.7476                          | 0             |
| 15/04/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.6146   | 11.6506                       | 70.7881   | 70.6241                         | 0             |
| 15/04/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 1151.4700 | 1104.4200                     | 1.1515    | 1.1044                          | 0             |
| 15/04/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 4375.2500 | 4492.1600                     | 4.3753    | 4.4922                          | 0             |
| 15/04/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.7576   | 11.7952                       | 68.9998   | 68.8319                         | 0             |
| 15/04/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 1520.6200 | 1466.5800                     | 1.5206    | 1.4666                          | 0             |
| 15/04/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 4690.6600 | 4804.5100                     | 4.6907    | 4.8045                          | 0             |
| 15/04/2025 | R210 On 08-May-25      |        |              | Bond Future | 246.4915  | 245.9405                      | 246.4915  | 245.9405                        | 4,196         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 1538.4700 | 2089.4800                     | 1.5385    | 2.0895                          | 0             |
| 15/04/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.3555  | 250.7935                      | 251.3555  | 250.7935                        | 0             |
| 15/04/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 2915.4600 | 2353.5400                     | 2.9155    | 2.3535                          | 0             |
| 15/04/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.8347  | 252.2598                      | 252.8347  | 252.2598                        | 0             |
| 15/04/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 694.6800  | 119.8000                      | 0.6947    | 0.1198                          | 0             |
| 15/04/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.7633  | 257.1741                      | 257.7633  | 257.1741                        | 0             |
| 15/04/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4663.2900 | 4074.1300                     | 4.6633    | 4.0741                          | 0             |
| 15/04/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.2970  | 258.6958                      | 259.2970  | 258.6958                        | 0             |
| 15/04/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3897.0200 | 3295.7500                     | 3.8970    | 3.2958                          | 0             |
| 15/04/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.7173    | 9.7430                        | 89.5538   | 89.4503                         | 92,747        |
| 15/04/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3197.1300 | 3102.5300                     | 3.1971    | 3.1025                          | 0             |
| 15/04/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 33.1300   | 41.9800                       | 0.0331    | 0.0420                          | 0             |
| 15/04/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.8150    | 9.8422                        | 91.2988   | 91.1934                         | 17            |
| 15/04/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 6862.9100 | 6760.9000                     | 6.8629    | 6.7609                          | 0             |
| 15/04/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 31.2100   | 34.6200                       | 0.0312    | 0.0346                          | 0             |
| 15/04/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.9332    | 9.9622                        | 89.5058   | 89.3971                         | 0             |
| 15/04/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 1837.5800 | 1782.0600                     | 1.8376    | 1.7821                          | 0             |
| 15/04/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 1401.4200 | 1454.6100                     | 1.4014    | 1.4546                          | 0             |
| 15/04/2025 | R213 On 05-February-26 |        |              | Bond Future | 10.0675   | 10.0987                       | 91.2295   | 91.1176                         | 0             |
| 15/04/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 1534.1200 | 1486.8500                     | 1.5341    | 1.4869                          | 0             |
| 15/04/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 2174.8300 | 2239.4500                     | 2.1748    | 2.2395                          | 0             |
| 15/04/2025 | R213 On 07-May-26      |        |              | Bond Future | 10.2056   | 10.2390                       | 89.4337   | 89.3187                         | 0             |
| 15/04/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 1326.9300 | 1284.2100                     | 1.3269    | 1.2842                          | 0             |
| 15/04/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 2738.0000 | 2810.2600                     | 2.7380    | 2.8103                          | 0             |
| 15/04/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.6761   | 11.7178                       | 64.3344   | 64.1236                         | 17,744        |
| 15/04/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 3553.2400 | 3356.3500                     | 3.5532    | 3.3564                          | 0             |
| 15/04/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 33.2000   | 47.0600                       | 0.0332    | 0.0471                          | 0             |
| 15/04/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.7909   | 11.8339                       | 65.5879   | 65.3732                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/04/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 5785.5000 | 5600.6600                     | 5.7855    | 5.6007                          | 0             |
| 15/04/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 284.6000  | 314.5400                      | 0.2846    | 0.3145                          | 0             |
| 15/04/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.9160   | 11.9608                       | 63.5528   | 63.3329                         | 0             |
| 15/04/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 1545.2600 | 1460.5600                     | 1.5453    | 1.4606                          | 0             |
| 15/04/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2924.7800 | 3059.9500                     | 2.9248    | 3.0600                          | 0             |
| 15/04/2025 | R214 On 05-February-26 |        |              | Bond Future | 12.0500   | 12.0967                       | 64.7765   | 64.5516                         | 0             |
| 15/04/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1052.6000 | 993.6300                      | 1.0526    | 0.9936                          | 0             |
| 15/04/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 5051.2400 | 5217.1400                     | 5.0512    | 5.2171                          | 0             |
| 15/04/2025 | R214 On 07-May-26      |        |              | Bond Future | 12.1825   | 12.2310                       | 62.7241   | 62.4942                         | 0             |
| 15/04/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 1634.5300 | 1557.9000                     | 1.6345    | 1.5579                          | 0             |
| 15/04/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 4853.8900 | 5007.1500                     | 4.8539    | 5.0072                          | 0             |
| 15/04/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.9377   | 11.9646                       | 76.9250   | 76.7612                         | 276,631       |
| 15/04/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 3930.4500 | 3783.5100                     | 3.9305    | 3.7835                          | 0             |
| 15/04/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 61.9500   | 78.8700                       | 0.0620    | 0.0789                          | 0             |
| 15/04/2025 | R248 On 07-August-25   |        |              | Bond Future | 12.0597   | 12.0876                       | 78.4240   | 78.2569                         | 167,375       |
| 15/04/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 6786.0400 | 6646.4100                     | 6.7860    | 6.6464                          | 0             |
| 15/04/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 396.0700  | 423.4700                      | 0.3961    | 0.4235                          | 0             |
| 15/04/2025 | R248 On 06-November-25 |        |              | Bond Future | 12.1920   | 12.2211                       | 75.4940   | 75.3227                         | 0             |
| 15/04/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 1474.3300 | 1420.3500                     | 1.4743    | 1.4204                          | 0             |
| 15/04/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 4222.5600 | 4339.8800                     | 4.2226    | 4.3399                          | 0             |
| 15/04/2025 | R248 On 05-February-26 |        |              | Bond Future | 12.3337   | 12.3642                       | 76.9474   | 76.7719                         | 0             |
| 15/04/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1168.9000 | 1127.2600                     | 1.1689    | 1.1273                          | 0             |
| 15/04/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 6529.0200 | 6662.8600                     | 6.5290    | 6.6629                          | 0             |
| 15/04/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.4736   | 12.5054                       | 73.9867   | 73.8069                         | 260           |
| 15/04/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 1819.6200 | 1764.6500                     | 1.8196    | 1.7647                          | 0             |
| 15/04/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 6313.2500 | 6438.0100                     | 6.3133    | 6.4380                          | 0             |
| 15/04/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/04/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |