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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 139.0715  | 139.2013                      | 139.0715  | 139.2013                        | 5,676         |
| 16/05/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1661.4500 | 1791.3400                     | 1.6615    | 1.7913                          | 0             |
| 16/05/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.3371  | 140.4840                      | 140.3371  | 140.4840                        | 68            |
| 16/05/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 547.0900  | 693.9800                      | 0.5471    | 0.6940                          | 0             |
| 16/05/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.0205  | 143.1521                      | 143.0205  | 143.1521                        | 0             |
| 16/05/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 2910.5100 | 3042.1100                     | 2.9105    | 3.0421                          | 0             |
| 16/05/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.2484  | 144.3497                      | 144.2484  | 144.3497                        | 0             |
| 16/05/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 2428.4100 | 2529.6500                     | 2.4284    | 2.5297                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2029 On 06-August-26   |        |              | Bond Future | 146.9245   | 147.0152                      | 146.9245  | 147.0152                        | 0             |
| 16/05/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 2824.5300  | 2915.2200                     | 2.8245    | 2.9152                          | 0             |
| 16/05/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.9259     | 8.9311                        | 96.9047   | 96.8864                         | 118,703       |
| 16/05/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 528.0500   | 531.3600                      | 0.5281    | 0.5314                          | 300           |
| 16/05/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 1261.3800  | 1282.9700                     | 1.2614    | 1.2830                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1506.1800  | 1502.0900                     | 1.5062    | 1.5021                          | 300           |
| 16/05/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 470.7900   | 484.9800                      | 0.4708    | 0.4850                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 3187.2100  | 3173.5000                     | 3.1872    | 3.1735                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 115.2100   | 119.7800                      | 0.1152    | 0.1198                          | 300           |
| 16/05/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 5339.6500  | 5318.5300                     | 5.3397    | 5.3185                          | 1,054         |
| 16/05/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 19.2400    | 16.4000                       | 0.0192    | 0.0164                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 7375.6800  | 7357.0000                     | 7.3757    | 7.3570                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 1.5600     | 1.1600                        | 0.0016    | 0.0012                          | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 10548.9600 | 10530.6700                    | 10.5490   | 10.5307                         | 0             |
| 16/05/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0.0100     | 0.0000                        | 0.0000    | 0.0000                          | 1,054         |
| 16/05/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.0010     | 9.0035                        | 98.7661   | 98.7578                         | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 775.8900   | 766.0700                      | 0.7759    | 0.7661                          | 300           |
| 16/05/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1730.4600  | 1729.0100                     | 1.7305    | 1.7290                          | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1664.1200  | 1653.3800                     | 1.6641    | 1.6534                          | 300           |
| 16/05/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 928.1700   | 925.8000                      | 0.9282    | 0.9258                          | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2400.4300  | 2388.1500                     | 2.4004    | 2.3882                          | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 601.4100   | 597.5000                      | 0.6014    | 0.5975                          | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3838.2400  | 3826.1800                     | 3.8382    | 3.8262                          | 0             |
| 16/05/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 277.9400   | 274.2500                      | 0.2779    | 0.2743                          | 300           |
| 16/05/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.0982     | 9.1048                        | 96.6227   | 96.6014                         | 0             |
| 16/05/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2203.9400  | 2219.4300                     | 2.2039    | 2.2194                          | 0             |
| 16/05/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 960.0600   | 996.8900                      | 0.9601    | 0.9969                          | 0             |
| 16/05/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.2269     | 9.2417                        | 98.4184   | 98.3738                         | 0             |
| 16/05/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1920.4300  | 1928.0900                     | 1.9204    | 1.9281                          | 0             |
| 16/05/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1429.5500  | 1481.8300                     | 1.4296    | 1.4818                          | 0             |
| 16/05/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.3942     | 9.4133                        | 96.2093   | 96.1553                         | 0             |
| 16/05/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1451.7700  | 1454.2000                     | 1.4518    | 1.4542                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1946.2000 | 2002.5700                     | 1.9462    | 2.0026                          | 0             |
| 16/05/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.6929    | 9.7402                        | 96.0599   | 95.8425                         | 125,500       |
| 16/05/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 615.4800  | 572.2700                      | 0.6155    | 0.5723                          | 300           |
| 16/05/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 1974.8900 | 2149.1400                     | 1.9749    | 2.1491                          | 0             |
| 16/05/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1778.3600 | 1663.9800                     | 1.7784    | 1.6640                          | 300           |
| 16/05/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 831.9200  | 935.0000                      | 0.8319    | 0.9350                          | 0             |
| 16/05/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 4211.0800 | 4023.3200                     | 4.2111    | 4.0233                          | 0             |
| 16/05/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 197.8100  | 227.5100                      | 0.1978    | 0.2275                          | 300           |
| 16/05/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 9931.5300 | 9713.7200                     | 9.9315    | 9.7137                          | 0             |
| 16/05/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 2.9400    | 2.5900                        | 0.0029    | 0.0026                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.7912    | 9.8388                        | 93.7438   | 93.5321                         | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 932.1100  | 854.6500                      | 0.9321    | 0.8547                          | 300           |
| 16/05/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 2695.0500 | 2829.3100                     | 2.6951    | 2.8293                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 2002.1500 | 1878.4400                     | 2.0022    | 1.8784                          | 300           |
| 16/05/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 1519.3000 | 1607.3100                     | 1.5193    | 1.6073                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3531.5900 | 3369.0500                     | 3.5316    | 3.3691                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 783.6900  | 832.8700                      | 0.7837    | 0.8329                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 5149.1700 | 4964.5100                     | 5.1492    | 4.9645                          | 0             |
| 16/05/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 413.8900  | 440.9500                      | 0.4139    | 0.4410                          | 300           |
| 16/05/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.9065    | 9.9596                        | 95.5133   | 95.2852                         | 0             |
| 16/05/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2750.8800 | 2600.1700                     | 2.7509    | 2.6002                          | 0             |
| 16/05/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1668.0600 | 1745.4100                     | 1.6681    | 1.7454                          | 0             |
| 16/05/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.0373   | 10.0987                       | 93.1286   | 92.8743                         | 0             |
| 16/05/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2579.8200 | 2484.2400                     | 2.5798    | 2.4842                          | 0             |
| 16/05/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 2154.7500 | 2313.4400                     | 2.1548    | 2.3134                          | 0             |
| 16/05/2025 | 2032 On 06-August-26   |        |              | Bond Future | 10.1917   | 10.2587                       | 94.8307   | 94.5636                         | 0             |
| 16/05/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 2432.7400 | 2272.0000                     | 2.4327    | 2.2720                          | 0             |
| 16/05/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 2719.5000 | 2825.8100                     | 2.7195    | 2.8258                          | 0             |
| 16/05/2025 | 2033 On 07-August-25   |        |              | Bond Future | 130.0238  | 130.0917                      | 130.0238  | 130.0917                        | 1,648         |
| 16/05/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1373.8300 | 1441.6700                     | 1.3738    | 1.4417                          | 0             |
| 16/05/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2033 On 06-November-25 |        |              | Bond Future | 131.0133  | 131.0959                      | 131.0133  | 131.0959                        | 5,288         |
| 16/05/2025 | 2033 On 06-November-25 | 133.14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2126.7000 | 2044.0700                     | 2.1267    | 2.0441                          | 0             |
| 16/05/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.5185  | 133.5858                      | 133.5185  | 133.5858                        | 0             |
| 16/05/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 638.4900  | 705.8100                      | 0.6385    | 0.7058                          | 0             |
| 16/05/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.4648  | 134.5029                      | 134.4648  | 134.5029                        | 0             |
| 16/05/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 695.2200  | 657.1000                      | 0.6952    | 0.6571                          | 0             |
| 16/05/2025 | 2033 On 06-August-26   |        |              | Bond Future | 136.9595  | 136.9867                      | 136.9595  | 136.9867                        | 0             |
| 16/05/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2709.4700 | 2736.6700                     | 2.7095    | 2.7367                          | 0             |
| 16/05/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.1110   | 11.1274                       | 83.5710   | 83.4790                         | 148,467       |
| 16/05/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 176.3900  | 169.7600                      | 0.1764    | 0.1698                          | 2,541         |
| 16/05/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 4681.4000 | 4766.8400                     | 4.6814    | 4.7668                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 318.4700  | 307.3800                      | 0.3185    | 0.3074                          | 300           |
| 16/05/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 3861.3200 | 3942.3000                     | 3.8613    | 3.9423                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 376.8800  | 364.1000                      | 0.3769    | 0.3641                          | 2,341         |
| 16/05/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 3622.0500 | 3701.3400                     | 3.6221    | 3.7013                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 500.0900  | 483.9300                      | 0.5001    | 0.4839                          | 200           |
| 16/05/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 3212.9900 | 3288.9000                     | 3.2130    | 3.2889                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 1248.8700 | 1215.9000                     | 1.2489    | 1.2159                          | 300           |
| 16/05/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 1877.5400 | 1936.6400                     | 1.8775    | 1.9366                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1443.2100 | 1406.6400                     | 1.4432    | 1.4066                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 1674.7900 | 1730.2900                     | 1.6748    | 1.7303                          | 2,541         |
| 16/05/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2621.0700 | 2567.0600                     | 2.6211    | 2.5671                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 906.0800  | 944.1400                      | 0.9061    | 0.9441                          | 2,541         |
| 16/05/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 2735.9100 | 2680.5200                     | 2.7359    | 2.6805                          | 7,500         |
| 16/05/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 857.0300  | 893.7100                      | 0.8570    | 0.8937                          | 7,500         |
| 16/05/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 4280.5400 | 4210.4800                     | 4.2805    | 4.2105                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 417.8900  | 439.9000                      | 0.4179    | 0.4399                          | 2,541         |
| 16/05/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 4324.8000 | 4254.4200                     | 4.3248    | 4.2544                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 409.4800  | 431.1700                      | 0.4095    | 0.4312                          | 300           |
| 16/05/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 5879.0400 | 5799.4200                     | 5.8790    | 5.7994                          | 0             |
| 16/05/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 201.9700  | 214.4200                      | 0.2020    | 0.2144                          | 2,541         |
| 16/05/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 9824.9400 | 9735.1400                     | 9.8249    | 9.7351                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 26.4600   | 28.7300                       | 0.0265    | 0.0287                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.2298   | 11.2452                       | 85.1762   | 85.0913                         | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 624.1600  | 613.3800                      | 0.6242    | 0.6134                          | 300           |
| 16/05/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 4794.4300 | 4868.6300                     | 4.7944    | 4.8686                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1597.4600 | 1572.7100                     | 1.5975    | 1.5727                          | 300           |
| 16/05/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 2880.2500 | 2940.4800                     | 2.8803    | 2.9405                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3569.2000 | 3521.9500                     | 3.5692    | 3.5220                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 1399.6600 | 1437.3900                     | 1.3997    | 1.4374                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 5654.7000 | 5593.3900                     | 5.6547    | 5.5934                          | 0             |
| 16/05/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 732.2600  | 755.9300                      | 0.7323    | 0.7559                          | 300           |
| 16/05/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.3632   | 11.3812                       | 82.5255   | 82.4279                         | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 1130.0400 | 1112.0000                     | 1.1300    | 1.1120                          | 1,930         |
| 16/05/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 5111.9500 | 5191.5300                     | 5.1120    | 5.1915                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1621.3800 | 1595.6800                     | 1.6214    | 1.5957                          | 1,970         |
| 16/05/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4177.7300 | 4249.6500                     | 4.1777    | 4.2497                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2356.2500 | 2319.5700                     | 2.3563    | 2.3196                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 3244.4500 | 3305.3900                     | 3.2445    | 3.3054                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2806.8700 | 2764.8600                     | 2.8069    | 2.7649                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 2823.8900 | 2879.5000                     | 2.8239    | 2.8795                          | 1,930         |
| 16/05/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 2925.0800 | 2881.8900                     | 2.9251    | 2.8819                          | 1,030         |
| 16/05/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 2726.2800 | 2780.7100                     | 2.7263    | 2.7807                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 4431.4000 | 4375.3800                     | 4.4314    | 4.3754                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 1806.2600 | 1847.8600                     | 1.8063    | 1.8479                          | 1,930         |
| 16/05/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 5944.0100 | 5877.5600                     | 5.9440    | 5.8776                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1239.7700 | 1270.9400                     | 1.2398    | 1.2709                          | 1,970         |
| 16/05/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 7756.8300 | 7680.8300                     | 7.7568    | 7.6808                          | 0             |
| 16/05/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 809.4600  | 831.0800                      | 0.8095    | 0.8311                          | 1,030         |
| 16/05/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.5121   | 11.5347                       | 84.0583   | 83.9391                         | 0             |
| 16/05/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2714.0200 | 2665.3300                     | 2.7140    | 2.6653                          | 0             |
| 16/05/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 3737.6500 | 3808.1400                     | 3.7377    | 3.8081                          | 0             |
| 16/05/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.6813   | 11.7063                       | 81.3346   | 81.2060                         | 0             |
| 16/05/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 3675.8200 | 3612.2100                     | 3.6758    | 3.6122                          | 0             |
| 16/05/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 3528.1300 | 3593.1400                     | 3.5281    | 3.5931                          | 0             |
| 16/05/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.8948  | 139.6476                      | 139.8948  | 139.6476                        | 2,397         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 334.8100  | 87.5900                       | 0.3348    | 0.0876                          | 0             |
| 16/05/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2038 On 06-November-25 |        |              | Bond Future | 142.6161  | 142.3787                      | 142.6161  | 142.3787                        | 440           |
| 16/05/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 1263.9400 | 1501.3300                     | 1.2639    | 1.5013                          | 0             |
| 16/05/2025 | 2038 On 05-February-26 |        |              | Bond Future | 143.1693  | 142.9090                      | 143.1693  | 142.9090                        | 0             |
| 16/05/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 30.7100   | 291.0200                      | 0.0307    | 0.2910                          | 0             |
| 16/05/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.8659  | 145.5676                      | 145.8659  | 145.5676                        | 0             |
| 16/05/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 1335.9100 | 1037.5600                     | 1.3359    | 1.0376                          | 0             |
| 16/05/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2038 On 06-August-26   |        |              | Bond Future | 146.3586  | 146.0419                      | 146.3586  | 146.0419                        | 0             |
| 16/05/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 1638.6100 | 1321.9100                     | 1.6386    | 1.3219                          | 0             |
| 16/05/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.5153   | 11.5369                       | 82.7667   | 82.6364                         | 51,823        |
| 16/05/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 226.3600  | 215.0000                      | 0.2264    | 0.2150                          | 400           |
| 16/05/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 4718.1100 | 4837.0400                     | 4.7181    | 4.8370                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 456.0300  | 435.3900                      | 0.4560    | 0.4354                          | 250           |
| 16/05/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 3655.8600 | 3765.5100                     | 3.6559    | 3.7655                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 617.7300  | 591.7800                      | 0.6177    | 0.5918                          | 250           |
| 16/05/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 3182.2500 | 3286.5900                     | 3.1823    | 3.2866                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 1311.0400 | 1265.4500                     | 1.3110    | 1.2655                          | 400           |
| 16/05/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 2011.1500 | 2095.8500                     | 2.0112    | 2.0959                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 2305.4000 | 2237.8300                     | 2.3054    | 2.2378                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 1201.5300 | 1264.2500                     | 1.2015    | 1.2643                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 3535.2300 | 3448.0900                     | 3.5352    | 3.4481                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 685.5500  | 728.7000                      | 0.6856    | 0.7287                          | 400           |
| 16/05/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 5398.2300 | 5291.8700                     | 5.3982    | 5.2919                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 307.5100  | 331.4400                      | 0.3075    | 0.3314                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 6377.7500 | 6264.7400                     | 6.3778    | 6.2647                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 202.2800  | 219.5600                      | 0.2023    | 0.2196                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9789.2100 | 9663.9400                     | 9.7892    | 9.6639                          | 0             |
| 16/05/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 44.7300   | 49.7500                       | 0.0447    | 0.0498                          | 0             |
| 16/05/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.6382   | 11.6592                       | 84.3565   | 84.2325                         | 292           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 3063.9000 | 3008.3800                     | 3.0639    | 3.0084                          | 0             |
| 16/05/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 1880.9500 | 1949.4600                     | 1.8810    | 1.9495                          | 0             |
| 16/05/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.7750   | 11.7987                       | 81.4397   | 81.3023                         | 0             |
| 16/05/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 2179.1800 | 2139.9200                     | 2.1792    | 2.1399                          | 0             |
| 16/05/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 3859.9200 | 3958.0200                     | 3.8599    | 3.9580                          | 0             |
| 16/05/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 3154.8100 | 3101.7000                     | 3.1548    | 3.1017                          | 475           |
| 16/05/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 2894.0700 | 2978.3200                     | 2.8941    | 2.9783                          | 0             |
| 16/05/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 8635.2200 | 8531.6100                     | 8.6352    | 8.5316                          | 0             |
| 16/05/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 802.2700  | 836.0200                      | 0.8023    | 0.8360                          | 475           |
| 16/05/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.9257   | 11.9538                       | 82.9519   | 82.7925                         | 0             |
| 16/05/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 2739.5200 | 2685.6800                     | 2.7395    | 2.6857                          | 0             |
| 16/05/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 4213.7100 | 4319.2900                     | 4.2137    | 4.3193                          | 0             |
| 16/05/2025 | 2040 On 06-August-26   |        |              | Bond Future | 12.0954   | 12.1259                       | 79.9571   | 79.7875                         | 0             |
| 16/05/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 4249.8100 | 4175.6100                     | 4.2498    | 4.1756                          | 0             |
| 16/05/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 3726.5800 | 3821.9500                     | 3.7266    | 3.8220                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.7800   | 11.7861                       | 77.6628   | 77.6257                         | 42,533        |
| 16/05/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 31.9900   | 31.9000                       | 0.0320    | 0.0319                          | 9,000         |
| 16/05/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 7573.7500 | 7610.7700                     | 7.5738    | 7.6108                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 525.8100  | 522.1100                      | 0.5258    | 0.5221                          | 9,000         |
| 16/05/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 3538.4900 | 3571.9000                     | 3.5385    | 3.5719                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1927.9300 | 1914.8200                     | 1.9279    | 1.9148                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 1503.7800 | 1527.7800                     | 1.5038    | 1.5278                          | 9,000         |
| 16/05/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 3290.9300 | 3270.8400                     | 3.2909    | 3.2708                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 801.3900  | 818.4100                      | 0.8014    | 0.8184                          | 5,600         |
| 16/05/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 8706.3600 | 8672.4100                     | 8.7064    | 8.6724                          | 0             |
| 16/05/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 81.5600   | 84.7200                       | 0.0816    | 0.0847                          | 0             |
| 16/05/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.9024   | 11.9074                       | 79.1545   | 79.1249                         | 71,530        |
| 16/05/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 2354.4100 | 2355.1200                     | 2.3544    | 2.3551                          | 0             |
| 16/05/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2488.6500 | 2518.9600                     | 2.4887    | 2.5190                          | 0             |
| 16/05/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 2750.7400 | 2741.3900                     | 2.7507    | 2.7414                          | 0             |
| 16/05/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 2170.5500 | 2190.8000                     | 2.1706    | 2.1908                          | 5,800         |
| 16/05/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 3468.7900 | 3465.5400                     | 3.4688    | 3.4655                          | 0             |
| 16/05/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 1721.4600 | 1747.8100                     | 1.7215    | 1.7478                          | 5,600         |
| 16/05/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 3658.0300 | 3645.9000                     | 3.6580    | 3.6459                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 1623.4400 | 1640.9100                     | 1.6234    | 1.6409                          | 5,800         |
| 16/05/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.0378   | 12.0447                       | 76.2647   | 76.2242                         | 0             |
| 16/05/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1743.2800 | 1743.4400                     | 1.7433    | 1.7434                          | 0             |
| 16/05/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4631.2700 | 4671.8900                     | 4.6313    | 4.6719                          | 0             |
| 16/05/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.1857   | 12.1961                       | 77.6807   | 77.6211                         | 0             |
| 16/05/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 2458.4200 | 2449.6300                     | 2.4584    | 2.4496                          | 0             |
| 16/05/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 4729.4700 | 4780.2700                     | 4.7295    | 4.7803                          | 0             |
| 16/05/2025 | 2044 On 06-August-26   |        |              | Bond Future | 12.3512   | 12.3632                       | 74.7145   | 74.6472                         | 0             |
| 16/05/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 4257.7300 | 4234.7000                     | 4.2577    | 4.2347                          | 0             |
| 16/05/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 3872.7600 | 3917.0700                     | 3.8728    | 3.9171                          | 0             |
| 16/05/2025 | 2046 On 07-August-25   |        |              | Bond Future | 120.4224  | 120.4008                      | 120.4224  | 120.4008                        | 11,914        |
| 16/05/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 1732.3800 | 1710.8400                     | 1.7324    | 1.7108                          | 0             |
| 16/05/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2046 On 06-November-25 |        |              | Bond Future | 120.5025  | 120.4930                      | 120.5025  | 120.4930                        | 7,518         |
| 16/05/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 4907.5100 | 4916.9600                     | 4.9075    | 4.9170                          | 0             |
| 16/05/2025 | 2046 On 05-February-26 |        |              | Bond Future | 122.8062  | 122.7810                      | 122.8062  | 122.7810                        | 0             |
| 16/05/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 1156.1600 | 1130.9600                     | 1.1562    | 1.1310                          | 0             |
| 16/05/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2046 On 07-May-26      |        |              | Bond Future | 122.8143  | 122.7602                      | 122.8143  | 122.7602                        | 0             |
| 16/05/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 2135.7500 | 2189.8100                     | 2.1358    | 2.1898                          | 0             |
| 16/05/2025 | 2046 On 06-August-26   |        |              | Bond Future | 125.0908  | 125.0253                      | 125.0908  | 125.0253                        | 0             |
| 16/05/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 2710.8200 | 2645.2900                     | 2.7108    | 2.6453                          | 0             |
| 16/05/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2050 On 07-August-25   |        |              | Bond Future | 119.0158  | 119.5905                      | 119.0158  | 119.5905                        | 10,256        |
| 16/05/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future | 874.2200  | 299.5400                      | 0.8742    | 0.2995                          | 0             |
| 16/05/2025 | 2050 On 06-November-25 |        |              | Bond Future | 121.3310  | 121.9294                      | 121.3310  | 121.9294                        | 5,780         |
| 16/05/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future | 3089.0300 | 2490.6000                     | 3.0890    | 2.4906                          | 0             |
| 16/05/2025 | 2050 On 05-February-26 |        |              | Bond Future | 121.2294  | 121.8235                      | 121.2294  | 121.8235                        | 0             |
| 16/05/2025 | 2050 On 05-February-26 | 122.82 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 1590.5700 | 996.5100                      | 1.5906    | 0.9965                          | 0             |
| 16/05/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.5128  | 124.0898                      | 123.5128  | 124.0898                        | 0             |
| 16/05/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0.0000    | 19.7800                       | 0.0000    | 0.0198                          | 0             |
| 16/05/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 557.2400  | 0.0000                        | 0.5572    | 0.0000                          | 0             |
| 16/05/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 123.3381  | 123.9150                      | 123.3381  | 123.9150                        | 0             |
| 16/05/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 68.0900   | 644.9600                      | 0.0681    | 0.6450                          | 0             |
| 16/05/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1107.8320 | 1107.8320                     | 1107.8320 | 1,107.8320                      | 0             |
| 16/05/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1131.8160 | 1130.4400                     | 1131.8160 | 1,130.4400                      | 0             |
| 16/05/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1153.5630 | 1152.2790                     | 1153.5630 | 1,152.2790                      | 0             |
| 16/05/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1175.3580 | 1173.9030                     | 1175.3580 | 1,173.9030                      | 0             |
| 16/05/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1197.2530 | 1195.5030                     | 1197.2530 | 1,195.5030                      | 0             |
| 16/05/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1218.9870 | 1217.1040                     | 1218.9870 | 1,217.1040                      | 0             |
| 16/05/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1305.4120 | 1305.4120                     | 1305.4120 | 1,305.4120                      | 0             |
| 16/05/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1344.8190 | 1343.0500                     | 1344.8190 | 1,343.0500                      | 0             |
| 16/05/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1370.6580 | 1368.9960                     | 1370.6580 | 1,368.9960                      | 0             |
| 16/05/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1396.5550 | 1394.6870                     | 1396.5550 | 1,394.6870                      | 0             |
| 16/05/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1422.5700 | 1420.3500                     | 1422.5700 | 1,420.3500                      | 0             |
| 16/05/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1448.3950 | 1446.0130                     | 1448.3950 | 1,446.0130                      | 0             |
| 16/05/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1117.9880 | 1117.9880                     | 1117.9880 | 1,117.9880                      | 0             |
| 16/05/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1149.8940 | 1148.7520                     | 1149.8940 | 1,148.7520                      | 77            |
| 16/05/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1171.9880 | 1170.9450                     | 1171.9880 | 1,170.9450                      | 0             |
| 16/05/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1194.1310 | 1192.9190                     | 1194.1310 | 1,192.9190                      | 0             |
| 16/05/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1216.3760 | 1214.8700                     | 1216.3760 | 1,214.8700                      | 0             |
| 16/05/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1238.4570 | 1236.8200                     | 1238.4570 | 1,236.8200                      | 0             |
| 16/05/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C007 On 31-January-37  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 16/05/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 16/05/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 16/05/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | CI58 On 31-January-58   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.3139   | 11.3305                       | 83.1662   | 83.0917                         | 0             |
| 16/05/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 9361.6000 | 9287.0500                     | 9.3616    | 9.2871                          | 0             |
| 16/05/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.4680   | 11.4834                       | 80.9881   | 80.9206                         | 0             |
| 16/05/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 2337.8900 | 2270.3900                     | 2.3379    | 2.2704                          | 0             |
| 16/05/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.6437   | 11.6623                       | 82.5356   | 82.4562                         | 0             |
| 16/05/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 659.8500  | 739.2500                      | 0.6599    | 0.7393                          | 0             |
| 16/05/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.8310   | 11.8551                       | 80.2928   | 80.1930                         | 0             |
| 16/05/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 587.7000  | 687.5700                      | 0.5877    | 0.6876                          | 0             |
| 16/05/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 12.0426   | 12.0697                       | 81.7777   | 81.6690                         | 0             |
| 16/05/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 90.9400   | 199.6300                      | 0.0909    | 0.1996                          | 0             |
| 16/05/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 11.9708   | 11.9924                       | 77.6666   | 77.5428                         | 0             |
| 16/05/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 9394.4600 | 9270.6100                     | 9.3945    | 9.2706                          | 0             |
| 16/05/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 12.1050   | 12.1260                       | 74.9120   | 74.7938                         | 0             |
| 16/05/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 1578.1100 | 1459.9500                     | 1.5781    | 1.4600                          | 0             |
| 16/05/2025 | ES42 On 06-November-25  | 12.39  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 12.2492   | 12.2729                       | 76.3426   | 76.2121                         | 0             |
| 16/05/2025 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 2257.1600 | 2387.6000                     | 2.2572    | 2.3876                          | 0             |
| 16/05/2025 | ES42 On 07-May-26       |        |              | Bond Future        | 12.4061   | 12.4340                       | 73.5138   | 73.3631                         | 0             |
| 16/05/2025 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | ES42 On 07-May-26       | 12.20  | Put          | Bond Future        | 1127.6000 | 1278.3200                     | 1.1276    | 1.2783                          | 0             |
| 16/05/2025 | ES42 On 06-August-26    |        |              | Bond Future        | 12.5748   | 12.6051                       | 74.8706   | 74.7107                         | 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 |
|------------|-------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | ES42 On 06-August-26    | 12.65    | Call         | Bond Future        | 396.2600     | 236.3700                      | 0.3963    | 0.2364                          | 0             |
| 16/05/2025 | ES42 On 06-August-26    | 12.65    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GOVI On 08-May-25       |          |              | GOVI               | 1101.8720    | 1101.8720                     | 1101.8720 | 1,101.8720                      | 0             |
| 16/05/2025 | GOVI On 07-August-25    |          |              | GOVI               | 1132.8420    | 1131.7440                     | 1132.8420 | 1,131.7440                      | 660           |
| 16/05/2025 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI               | 1218420.0000 | 1207440.0000                  | 121.8420  | 120.7440                        | 0             |
| 16/05/2025 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GOVI On 06-November-25  |          |              | GOVI               | 1154.6090    | 1153.6080                     | 1154.6090 | 1,153.6080                      | 0             |
| 16/05/2025 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI               | 426090.0000  | 416080.0000                   | 42.6090   | 41.6080                         | 0             |
| 16/05/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GOVI On 05-February-26  |          |              | GOVI               | 1176.4240    | 1175.2570                     | 1176.4240 | 1,175.2570                      | 0             |
| 16/05/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI               | 264240.0000  | 252570.0000                   | 26.4240   | 25.2570                         | 0             |
| 16/05/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GOVI On 07-May-26       |          |              | GOVI               | 1198.3380    | 1196.8830                     | 1198.3380 | 1,196.8830                      | 0             |
| 16/05/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI               | 213380.0000  | 198830.0000                   | 21.3380   | 19.8830                         | 0             |
| 16/05/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GOVI On 06-August-26    |          |              | GOVI               | 1220.0920    | 1218.5080                     | 1220.0920 | 1,218.5080                      | 0             |
| 16/05/2025 | GOVI On 06-August-26    | 1,189.00 | Call         | GOVI               | 310920.0000  | 295080.0000                   | 31.0920   | 29.5080                         | 0             |
| 16/05/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 16/05/2025 | IGOV On 08-May-25       |          |              | Index Future       | 374.3390     | 374.3390                      | 374.3390  | 374.3390                        | 0             |
| 16/05/2025 | IGOV On 07-August-25    |          |              | Index Future       | 382.2700     | 382.6380                      | 382.2700  | 382.6380                        | 713           |
| 16/05/2025 | IGOV On 06-November-25  |          |              | Index Future       | 389.7070     | 390.1220                      | 389.7070  | 390.1220                        | 8             |
| 16/05/2025 | IGOV On 05-February-26  |          |              | Index Future       | 397.1610     | 397.5340                      | 397.1610  | 397.5340                        | 0             |
| 16/05/2025 | IGOV On 07-May-26       |          |              | Index Future       | 404.6480     | 404.9370                      | 404.6480  | 404.9370                        | 0             |
| 16/05/2025 | IGOV On 06-August-26    |          |              | Index Future       | 412.0800     | 412.3410                      | 412.0800  | 412.3410                        | 0             |
| 16/05/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 16/05/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 16/05/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 16/05/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.2700      | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 16/05/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.3000      | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 16/05/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.8000      | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 16/05/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.8600      | 81.8600                       | 81.8600   | 81.8600                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 16/05/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 16/05/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 16/05/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 16/05/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 16/05/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 16/05/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 16/05/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 16/05/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 16/05/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 16/05/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 16/05/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.8340    | 9.8813                        | 104.5146  | 104.2636                        | 6,781         |
| 16/05/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 3079.7900 | 2919.4600                     | 3.0798    | 2.9195                          | 0             |
| 16/05/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 487.8600  | 578.5100                      | 0.4879    | 0.5785                          | 0             |
| 16/05/2025 | R033 On 06-November-25  |        |              | Bond Future            | 9.9329    | 9.9804                        | 101.4780  | 101.2329                        | 0             |
| 16/05/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 3200.4500 | 3032.3700                     | 3.2005    | 3.0324                          | 0             |
| 16/05/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 1177.8500 | 1254.8700                     | 1.1779    | 1.2549                          | 0             |
| 16/05/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.0472   | 10.0999                       | 103.3933  | 103.1301                        | 0             |
| 16/05/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 3749.0300 | 3565.3400                     | 3.7490    | 3.5653                          | 0             |
| 16/05/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 1565.5500 | 1644.9800                     | 1.5656    | 1.6450                          | 0             |
| 16/05/2025 | R033 On 07-May-26       |        |              | Bond Future            | 10.1757   | 10.2361                       | 100.2710  | 99.9793                         | 0             |
| 16/05/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 3256.5900 | 3141.3400                     | 3.2566    | 3.1413                          | 0             |
| 16/05/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 2273.7900 | 2450.3100                     | 2.2738    | 2.4503                          | 0             |
| 16/05/2025 | R033 On 06-August-26    |        |              | Bond Future            | 10.3250   | 10.3906                       | 102.1027  | 101.7968                        | 0             |
| 16/05/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 2752.9700 | 2647.7200                     | 2.7530    | 2.6477                          | 0             |
| 16/05/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 3104.5300 | 3305.2000                     | 3.1045    | 3.3052                          | 0             |
| 16/05/2025 | R035 On 07-August-25    |        |              | Bond Future            | 10.5098   | 10.5363                       | 94.2612   | 94.1143                         | 87,314        |
| 16/05/2025 | R035 On 07-August-25    | 10.08  | Call         | Bond Future            | 504.8900  | 477.5600                      | 0.5049    | 0.4776                          | 300           |
| 16/05/2025 | R035 On 07-August-25    | 10.08  | Put          | Bond Future            | 2931.3200 | 3050.8500                     | 2.9313    | 3.0509                          | 0             |
| 16/05/2025 | R035 On 07-August-25    | 10.58  | Call         | Bond Future            | 1692.5500 | 1618.3600                     | 1.6926    | 1.6184                          | 300           |
| 16/05/2025 | R035 On 07-August-25    | 10.58  | Put          | Bond Future            | 1304.3400 | 1377.0100                     | 1.3043    | 1.3770                          | 0             |
| 16/05/2025 | R035 On 07-August-25    | 10.90  | Call         | Bond Future            | 2844.2800 | 2748.4000                     | 2.8443    | 2.7484                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 714.5800   | 765.5600                      | 0.7146    | 0.7656                          | 8,500         |
| 16/05/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 4557.4600  | 4431.6300                     | 4.5575    | 4.4316                          | 0             |
| 16/05/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 314.1600   | 335.1900                      | 0.3142    | 0.3352                          | 17,500        |
| 16/05/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 4739.1200  | 4611.6200                     | 4.7391    | 4.6116                          | 0             |
| 16/05/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 288.2400   | 307.6000                      | 0.2882    | 0.3076                          | 300           |
| 16/05/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10899.5000 | 10753.2200                    | 10.8995   | 10.7532                         | 0             |
| 16/05/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 10.0700    | 10.6500                       | 0.0101    | 0.0107                          | 0             |
| 16/05/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.6229    | 10.6488                       | 91.5668   | 91.4268                         | 10,866        |
| 16/05/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 616.2500   | 590.5000                      | 0.6163    | 0.5905                          | 2,000         |
| 16/05/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 4592.7500  | 4707.0400                     | 4.5928    | 4.7070                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 879.4600   | 845.3300                      | 0.8795    | 0.8453                          | 300           |
| 16/05/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 3886.7900  | 3992.7000                     | 3.8868    | 3.9927                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1577.7500  | 1525.9400                     | 1.5778    | 1.5259                          | 2,000         |
| 16/05/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 2741.4000  | 2829.6300                     | 2.7414    | 2.8296                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 1653.5700  | 1599.5800                     | 1.6536    | 1.5996                          | 2,000         |
| 16/05/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 2652.0300  | 2738.0800                     | 2.6520    | 2.7381                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 2031.5900  | 1969.2100                     | 2.0316    | 1.9692                          | 300           |
| 16/05/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 2264.4700  | 2342.1300                     | 2.2645    | 2.3421                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 3176.4500  | 3093.9000                     | 3.1765    | 3.0939                          | 2,000         |
| 16/05/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 1479.8400  | 1537.3300                     | 1.4798    | 1.5373                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 3211.4800  | 3128.4400                     | 3.2115    | 3.1284                          | 250           |
| 16/05/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 1462.0700  | 1519.0700                     | 1.4621    | 1.5191                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4129.8100  | 4034.1700                     | 4.1298    | 4.0342                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1073.9800  | 1118.3800                     | 1.0740    | 1.1184                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 5036.5100  | 4931.3300                     | 5.0365    | 4.9313                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 801.6400   | 836.5000                      | 0.8016    | 0.8365                          | 2,000         |
| 16/05/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 5117.7600  | 5011.8800                     | 5.1178    | 5.0119                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 781.3900   | 815.5500                      | 0.7814    | 0.8156                          | 250           |
| 16/05/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 6029.6900  | 5916.4900                     | 6.0297    | 5.9165                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 587.4000   | 614.2400                      | 0.5874    | 0.6142                          | 300           |
| 16/05/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 7228.9300  | 7108.3000                     | 7.2289    | 7.1083                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 406.8500   | 426.2600                      | 0.4069    | 0.4263                          | 250           |
| 16/05/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 7402.6800  | 7281.0800                     | 7.4027    | 7.2811                          | 0             |
| 16/05/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 385.9800   | 404.4200                      | 0.3860    | 0.4044                          | 2,000         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.7519   | 10.7812                       | 93.2954   | 93.1407                         | 0             |
| 16/05/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 1859.0200 | 1797.5300                     | 1.8590    | 1.7975                          | 2,000         |
| 16/05/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 3527.4600 | 3620.6500                     | 3.5275    | 3.6207                          | 0             |
| 16/05/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2793.8200 | 2711.8500                     | 2.7938    | 2.7119                          | 0             |
| 16/05/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 2592.9300 | 2665.6400                     | 2.5929    | 2.6656                          | 0             |
| 16/05/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 3249.6100 | 3160.6800                     | 3.2496    | 3.1607                          | 2,000         |
| 16/05/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 2263.2200 | 2328.9700                     | 2.2632    | 2.3290                          | 0             |
| 16/05/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 8863.7700 | 8728.5300                     | 8.8638    | 8.7285                          | 0             |
| 16/05/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 509.2700  | 528.7100                      | 0.5093    | 0.5287                          | 2,000         |
| 16/05/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.8862   | 10.9210                       | 90.5250   | 90.3461                         | 0             |
| 16/05/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 2964.7600 | 2875.1000                     | 2.9648    | 2.8751                          | 0             |
| 16/05/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 3100.0900 | 3189.3300                     | 3.1001    | 3.1893                          | 0             |
| 16/05/2025 | R035 On 06-August-26   |        |              | Bond Future | 11.0402   | 11.0782                       | 92.1797   | 91.9897                         | 0             |
| 16/05/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 3482.1900 | 3382.9700                     | 3.4822    | 3.3830                          | 0             |
| 16/05/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 3383.2300 | 3474.0300                     | 3.3832    | 3.4740                          | 0             |
| 16/05/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.1489   | 11.1652                       | 102.1198  | 102.0121                        | 6,386         |
| 16/05/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 2048.7500 | 2002.8600                     | 2.0488    | 2.0029                          | 0             |
| 16/05/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 1449.6200 | 1511.3600                     | 1.4496    | 1.5114                          | 0             |
| 16/05/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.2745   | 11.2899                       | 98.5958   | 98.4967                         | 0             |
| 16/05/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1625.7000 | 1604.5200                     | 1.6257    | 1.6045                          | 1,770         |
| 16/05/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 3557.2200 | 3635.2000                     | 3.5572    | 3.6352                          | 0             |
| 16/05/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2428.2100 | 2394.4800                     | 2.4282    | 2.3945                          | 0             |
| 16/05/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 2651.8200 | 2717.2500                     | 2.6518    | 2.7173                          | 0             |
| 16/05/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 7184.3500 | 7111.0700                     | 7.1844    | 7.1111                          | 0             |
| 16/05/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 695.5300  | 721.4100                      | 0.6955    | 0.7214                          | 1,770         |
| 16/05/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.4129   | 11.4310                       | 100.4564  | 100.3422                        | 0             |
| 16/05/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 3231.2700 | 3187.9000                     | 3.2313    | 3.1879                          | 0             |
| 16/05/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3060.1300 | 3130.9400                     | 3.0601    | 3.1309                          | 0             |
| 16/05/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.5626   | 11.5852                       | 96.8378   | 96.6983                         | 0             |
| 16/05/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 3209.0000 | 3157.3600                     | 3.2090    | 3.1574                          | 0             |
| 16/05/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 4220.4500 | 4308.3200                     | 4.2205    | 4.3083                          | 0             |
| 16/05/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.7286   | 11.7536                       | 98.6057   | 98.4552                         | 0             |
| 16/05/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 4283.6200 | 4217.5300                     | 4.2836    | 4.2175                          | 0             |
| 16/05/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 4034.8700 | 4119.2600                     | 4.0349    | 4.1193                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.6583    | 11.6694                       | 103.9509  | 103.8599                        | 22,570        |
| 16/05/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 11248.6400 | 11165.8100                    | 11.2486   | 11.1658                         | 0             |
| 16/05/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 131.8300   | 140.0300                      | 0.1318    | 0.1400                          | 0             |
| 16/05/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.7762    | 11.7865                       | 100.0838  | 100.0017                        | 0             |
| 16/05/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 3320.8700  | 3183.8200                     | 3.3209    | 3.1838                          | 0             |
| 16/05/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3451.3400  | 3396.4200                     | 3.4513    | 3.3964                          | 0             |
| 16/05/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.9040    | 11.9163                       | 101.9723  | 101.8753                        | 0             |
| 16/05/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 2555.3300  | 2534.9900                     | 2.5553    | 2.5350                          | 0             |
| 16/05/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 5916.7700  | 5993.4600                     | 5.9168    | 5.9935                          | 0             |
| 16/05/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.0402    | 12.0561                       | 98.0046   | 97.8822                         | 0             |
| 16/05/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 3524.2700  | 3380.9000                     | 3.5243    | 3.3809                          | 0             |
| 16/05/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 6294.8300  | 6273.8900                     | 6.2948    | 6.2739                          | 0             |
| 16/05/2025 | R053 On 06-August-26   |        |              | Bond Future | 12.1890    | 12.2067                       | 99.7933   | 99.6600                         | 0             |
| 16/05/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 5799.3300  | 5741.5100                     | 5.7993    | 5.7415                          | 0             |
| 16/05/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 5117.3500  | 5192.7800                     | 5.1174    | 5.1928                          | 0             |
| 16/05/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.0777     | 8.0576                        | 104.5280  | 104.5540                        | 180,617       |
| 16/05/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1469.5500  | 1495.0600                     | 1.4696    | 1.4951                          | 1,983         |
| 16/05/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 8.7500     | 8.3200                        | 0.0088    | 0.0083                          | 0             |
| 16/05/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2043.2900  | 2069.1300                     | 2.0433    | 2.0691                          | 0             |
| 16/05/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 2.4200     | 2.3200                        | 0.0024    | 0.0023                          | 0             |
| 16/05/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2753.5400  | 2779.4700                     | 2.7535    | 2.7795                          | 0             |
| 16/05/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0.3200     | 0.3100                        | 0.0003    | 0.0003                          | 1,983         |
| 16/05/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.1439     | 8.1086                        | 106.5361  | 106.5736                        | 447           |
| 16/05/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 292.6000   | 313.7900                      | 0.2926    | 0.3138                          | 0             |
| 16/05/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 307.3700   | 291.1000                      | 0.3074    | 0.2911                          | 0             |
| 16/05/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.2984     | 8.2689                        | 103.2413  | 103.2657                        | 0             |
| 16/05/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 380.0700   | 409.2900                      | 0.3801    | 0.4093                          | 0             |
| 16/05/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 271.1700   | 275.9700                      | 0.2712    | 0.2760                          | 0             |
| 16/05/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.6386     | 8.6378                        | 105.1603  | 105.1608                        | 0             |
| 16/05/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 310.7600   | 315.5800                      | 0.3108    | 0.3156                          | 0             |
| 16/05/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 280.4700   | 284.8000                      | 0.2805    | 0.2848                          | 0             |
| 16/05/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.5085     | 9.5324                        | 101.7767  | 101.7683                        | 0             |
| 16/05/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 62.6000    | 71.9500                       | 0.0626    | 0.0720                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 395.1800  | 412.9700                      | 0.3952    | 0.4130                          | 0             |
| 16/05/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.3166  | 269.8517                      | 269.3166  | 269.8517                        | 1,405         |
| 16/05/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2283.4200 | 1748.3000                     | 2.2834    | 1.7483                          | 0             |
| 16/05/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.5559  | 275.1295                      | 274.5559  | 275.1295                        | 460           |
| 16/05/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1084.1400 | 510.4700                      | 1.0841    | 0.5105                          | 0             |
| 16/05/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.4521  | 275.0013                      | 274.4521  | 275.0013                        | 0             |
| 16/05/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3367.8900 | 2818.7200                     | 3.3679    | 2.8187                          | 0             |
| 16/05/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.6221  | 280.1183                      | 279.6221  | 280.1183                        | 0             |
| 16/05/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 2072.0900 | 2568.2500                     | 2.0721    | 2.5683                          | 0             |
| 16/05/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.3578  | 279.8386                      | 279.3578  | 279.8386                        | 0             |
| 16/05/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 497.8400  | 978.6300                      | 0.4978    | 0.9786                          | 0             |
| 16/05/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.8503   | 10.8664                       | 73.6581   | 73.5780                         | 10,920        |
| 16/05/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8404.3600 | 8326.5600                     | 8.4044    | 8.3266                          | 0             |
| 16/05/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 24.4900   | 26.8700                       | 0.0245    | 0.0269                          | 0             |
| 16/05/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.9603   | 10.9755                       | 71.9205   | 71.8464                         | 6,367         |
| 16/05/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2879.2800 | 2839.3400                     | 2.8793    | 2.8393                          | 0             |
| 16/05/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1387.9700 | 1422.1500                     | 1.3880    | 1.4222                          | 0             |
| 16/05/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.0822   | 11.1000                       | 73.2781   | 73.1931                         | 0             |
| 16/05/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 2112.8300 | 2080.2600                     | 2.1128    | 2.0803                          | 0             |
| 16/05/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 2846.6200 | 2899.0200                     | 2.8466    | 2.8990                          | 0             |
| 16/05/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.2143   | 11.2364                       | 71.4886   | 71.3852                         | 0             |
| 16/05/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 2492.8400 | 2447.2900                     | 2.4928    | 2.4473                          | 0             |
| 16/05/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3174.0700 | 3231.9700                     | 3.1741    | 3.2320                          | 0             |
| 16/05/2025 | R209 On 06-August-26   |        |              | Bond Future | 11.3619   | 11.3862                       | 72.7953   | 72.6837                         | 0             |
| 16/05/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 3288.5600 | 3233.5100                     | 3.2886    | 3.2335                          | 0             |
| 16/05/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 3159.8000 | 3216.3000                     | 3.1598    | 3.2163                          | 0             |
| 16/05/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.4750  | 251.5722                      | 251.4750  | 251.5722                        | 967           |
| 16/05/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 3034.9500 | 3132.2000                     | 3.0350    | 3.1322                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.9374  | 253.0627                      | 252.9374  | 253.0627                        | 300           |
| 16/05/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 797.3700  | 922.6600                      | 0.7974    | 0.9227                          | 0             |
| 16/05/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.7735  | 257.8685                      | 257.7735  | 257.8685                        | 0             |
| 16/05/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4673.4600 | 4768.4900                     | 4.6735    | 4.7685                          | 0             |
| 16/05/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.1356  | 259.1731                      | 259.1356  | 259.1731                        | 0             |
| 16/05/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3735.5500 | 3773.0500                     | 3.7356    | 3.7731                          | 0             |
| 16/05/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.9416  | 263.9574                      | 263.9416  | 263.9574                        | 0             |
| 16/05/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4101.5700 | 4117.4400                     | 4.1016    | 4.1174                          | 0             |
| 16/05/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.3219    | 9.3534                        | 93.2432   | 93.1172                         | 15,536        |
| 16/05/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 8777.7100 | 8651.5600                     | 8.7777    | 8.6516                          | 0             |
| 16/05/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 1.6200    | 1.4500                        | 0.0016    | 0.0015                          | 0             |
| 16/05/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.4128    | 9.4437                        | 91.4812   | 91.3623                         | 77,772        |
| 16/05/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 3037.6800 | 2979.9300                     | 3.0377    | 2.9799                          | 0             |
| 16/05/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 626.1500  | 687.2800                      | 0.6262    | 0.6873                          | 0             |
| 16/05/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.5242    | 9.5603                        | 93.2085   | 93.0754                         | 0             |
| 16/05/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2561.0200 | 2460.6100                     | 2.5610    | 2.4606                          | 0             |
| 16/05/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1222.7700 | 1255.4300                     | 1.2228    | 1.2554                          | 0             |
| 16/05/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.6457    | 9.6901                        | 91.3889   | 91.2320                         | 0             |
| 16/05/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2237.4900 | 2186.4000                     | 2.2375    | 2.1864                          | 0             |
| 16/05/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1693.4000 | 1799.1600                     | 1.6934    | 1.7992                          | 0             |
| 16/05/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.7950    | 9.8447                        | 93.0609   | 92.8932                         | 0             |
| 16/05/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 1927.8400 | 1880.3500                     | 1.9278    | 1.8804                          | 0             |
| 16/05/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 2283.1300 | 2403.2700                     | 2.2831    | 2.4033                          | 0             |
| 16/05/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.3705   | 11.3918                       | 67.7429   | 67.6310                         | 8,388         |
| 16/05/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7712.7600 | 7606.7700                     | 7.7128    | 7.6068                          | 0             |
| 16/05/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 56.9000   | 62.8400                       | 0.0569    | 0.0628                          | 0             |
| 16/05/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.4816   | 11.5023                       | 65.7447   | 65.6375                         | 31,342        |
| 16/05/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 2515.7400 | 2468.0500                     | 2.5157    | 2.4681                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 1703.3600 | 1762.8500                     | 1.7034    | 1.7629                          | 0             |
| 16/05/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.6045   | 11.6277                       | 66.9858   | 66.8680                         | 0             |
| 16/05/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1734.0300 | 1699.8900                     | 1.7340    | 1.6999                          | 0             |
| 16/05/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 3523.3300 | 3607.0000                     | 3.5233    | 3.6070                          | 0             |
| 16/05/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.7298   | 11.7569                       | 64.9318   | 64.7964                         | 0             |
| 16/05/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 2480.7900 | 2434.7000                     | 2.4808    | 2.4347                          | 0             |
| 16/05/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 3492.4800 | 3581.7700                     | 3.4925    | 3.5818                          | 0             |
| 16/05/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.8691   | 11.8984                       | 66.1186   | 65.9751                         | 0             |
| 16/05/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 3682.9500 | 3620.1100                     | 3.6830    | 3.6201                          | 0             |
| 16/05/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 3190.1700 | 3270.8100                     | 3.1902    | 3.2708                          | 0             |
| 16/05/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.7447   | 11.7559                       | 80.3575   | 80.2876                         | 211,098       |
| 16/05/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 8424.4800 | 8360.5200                     | 8.4245    | 8.3605                          | 0             |
| 16/05/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 101.0200  | 106.9700                      | 0.1010    | 0.1070                          | 0             |
| 16/05/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.8659   | 11.8761                       | 77.4594   | 77.3964                         | 18,439        |
| 16/05/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 2154.2900 | 2138.5500                     | 2.1543    | 2.1386                          | 0             |
| 16/05/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 2937.1200 | 2984.4000                     | 2.9371    | 2.9844                          | 0             |
| 16/05/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.9995   | 12.0119                       | 78.9215   | 78.8471                         | 0             |
| 16/05/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1616.6700 | 1606.1700                     | 1.6167    | 1.6062                          | 0             |
| 16/05/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5002.6600 | 5066.6200                     | 5.0027    | 5.0666                          | 0             |
| 16/05/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.1353   | 12.1512                       | 75.9468   | 75.8529                         | 260           |
| 16/05/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 2493.6200 | 2471.5600                     | 2.4936    | 2.4716                          | 0             |
| 16/05/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 5027.1300 | 5098.9900                     | 5.0271    | 5.0990                          | 0             |
| 16/05/2025 | R248 On 06-August-26   |        |              | Bond Future | 12.2859   | 12.3036                       | 77.3341   | 77.2319                         | 0             |
| 16/05/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 4388.9400 | 4344.7700                     | 4.3889    | 4.3448                          | 0             |
| 16/05/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 3904.0300 | 3962.1300                     | 3.9040    | 3.9621                          | 0             |
| 16/05/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 16/05/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |