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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.0730  | 137.7812                      | 138.0730  | 137.7812                        | 5,433         |
| 23/05/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 662.9700  | 371.1900                      | 0.6630    | 0.3712                          | 0             |
| 23/05/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.3244  | 139.0237                      | 139.3244  | 139.0237                        | 68            |
| 23/05/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 465.6400  | 766.2800                      | 0.4656    | 0.7663                          | 0             |
| 23/05/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 141.9984  | 141.6846                      | 141.9984  | 141.6846                        | 0             |
| 23/05/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 1888.4200 | 1574.6000                     | 1.8884    | 1.5746                          | 0             |
| 23/05/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 143.2114  | 142.8912                      | 143.2114  | 142.8912                        | 0             |
| 23/05/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1391.3700 | 1071.2400                     | 1.3914    | 1.0712                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2029 On 06-August-26   |        |              | Bond Future | 145.8745   | 145.5454                      | 145.8745  | 145.5454                        | 0             |
| 23/05/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 1774.5000  | 1445.3900                     | 1.7745    | 1.4454                          | 0             |
| 23/05/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.9218     | 8.9522                        | 96.9194   | 96.8119                         | 117,227       |
| 23/05/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 490.5900   | 465.8800                      | 0.4906    | 0.4659                          | 300           |
| 23/05/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 1209.1700  | 1292.0500                     | 1.2092    | 1.2921                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1479.2200  | 1413.5100                     | 1.4792    | 1.4135                          | 300           |
| 23/05/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 429.0800   | 470.9600                      | 0.4291    | 0.4710                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 3183.6900  | 3087.9000                     | 3.1837    | 3.0879                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 96.9400    | 108.7400                      | 0.0969    | 0.1087                          | 300           |
| 23/05/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 5349.7000  | 5244.0700                     | 5.3497    | 5.2441                          | 1,054         |
| 23/05/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 14.5400    | 16.5000                       | 0.0145    | 0.0165                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 7389.8600  | 7282.4500                     | 7.3899    | 7.2825                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0.9900     | 1.1700                        | 0.0010    | 0.0012                          | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 10563.7000 | 10456.1100                    | 10.5637   | 10.4561                         | 0             |
| 23/05/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,054         |
| 23/05/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.9956     | 9.0287                        | 98.7845   | 98.6726                         | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 707.5600   | 721.3700                      | 0.7076    | 0.7214                          | 300           |
| 23/05/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1643.7600  | 1769.5100                     | 1.6438    | 1.7695                          | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1589.9900  | 1587.1900                     | 1.5900    | 1.5872                          | 300           |
| 23/05/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 835.6700   | 944.8100                      | 0.8357    | 0.9448                          | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2338.1300  | 2314.2400                     | 2.3381    | 2.3142                          | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 520.7400   | 608.7900                      | 0.5207    | 0.6088                          | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3802.1300  | 3744.3300                     | 3.8021    | 3.7443                          | 0             |
| 23/05/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 223.4600   | 277.6000                      | 0.2235    | 0.2776                          | 300           |
| 23/05/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.0901     | 9.1274                        | 96.6486   | 96.5293                         | 0             |
| 23/05/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2183.4200  | 2128.5400                     | 2.1834    | 2.1285                          | 0             |
| 23/05/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 913.6500   | 978.1400                      | 0.9137    | 0.9781                          | 0             |
| 23/05/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.2176     | 9.2578                        | 98.4466   | 98.3251                         | 0             |
| 23/05/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1894.3800  | 1855.0600                     | 1.8944    | 1.8551                          | 0             |
| 23/05/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1375.2600  | 1457.4300                     | 1.3753    | 1.4574                          | 0             |
| 23/05/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.3825     | 9.4270                        | 96.2425   | 96.1166                         | 0             |
| 23/05/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1425.0200  | 1398.1000                     | 1.4250    | 1.3981                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1886.2300 | 1985.2000                     | 1.8862    | 1.9852                          | 0             |
| 23/05/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.7030    | 9.7284                        | 96.0135   | 95.8968                         | 125,656       |
| 23/05/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 545.4000  | 526.2400                      | 0.5454    | 0.5262                          | 300           |
| 23/05/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 1951.2100 | 2048.7900                     | 1.9512    | 2.0488                          | 0             |
| 23/05/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1699.3100 | 1633.5500                     | 1.6993    | 1.6336                          | 300           |
| 23/05/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 799.2700  | 850.2500                      | 0.7993    | 0.8503                          | 0             |
| 23/05/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 4148.6000 | 4041.9300                     | 4.1486    | 4.0419                          | 0             |
| 23/05/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 181.7300  | 191.8000                      | 0.1817    | 0.1918                          | 300           |
| 23/05/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 9884.5600 | 9767.7500                     | 9.8846    | 9.7678                          | 0             |
| 23/05/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 2.3700    | 2.3000                        | 0.0024    | 0.0023                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.8011    | 9.8284                        | 93.6996   | 93.5785                         | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 863.9900  | 850.3300                      | 0.8640    | 0.8503                          | 300           |
| 23/05/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 2671.0900 | 2778.6100                     | 2.6711    | 2.7786                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 1917.3600 | 1881.6100                     | 1.9174    | 1.8816                          | 300           |
| 23/05/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 1478.6700 | 1564.1000                     | 1.4787    | 1.5641                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3447.7800 | 3384.1800                     | 3.4478    | 3.3842                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 744.0400  | 801.6200                      | 0.7440    | 0.8016                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 5074.9300 | 4989.2600                     | 5.0749    | 4.9893                          | 0             |
| 23/05/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 383.8100  | 419.3200                      | 0.3838    | 0.4193                          | 300           |
| 23/05/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.9154    | 9.9453                        | 95.4751   | 95.3466                         | 0             |
| 23/05/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2674.5700 | 2629.2100                     | 2.6746    | 2.6292                          | 0             |
| 23/05/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1629.8700 | 1713.0800                     | 1.6299    | 1.7131                          | 0             |
| 23/05/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.0462   | 10.0778                       | 93.0916   | 92.9607                         | 0             |
| 23/05/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2515.9700 | 2469.9600                     | 2.5160    | 2.4700                          | 0             |
| 23/05/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 2127.9000 | 2212.7600                     | 2.1279    | 2.2128                          | 0             |
| 23/05/2025 | 2032 On 06-August-26   |        |              | Bond Future | 10.2001   | 10.2341                       | 94.7972   | 94.6619                         | 0             |
| 23/05/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 2375.2200 | 2332.6600                     | 2.3752    | 2.3327                          | 0             |
| 23/05/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 2695.4600 | 2788.2200                     | 2.6955    | 2.7882                          | 0             |
| 23/05/2025 | 2033 On 07-August-25   |        |              | Bond Future | 129.7563  | 129.8292                      | 129.7563  | 129.8292                        | 1,648         |
| 23/05/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1106.2700 | 1179.2200                     | 1.1063    | 1.1792                          | 0             |
| 23/05/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2033 On 06-November-25 |        |              | Bond Future | 130.7449  | 130.8162                      | 130.7449  | 130.8162                        | 5,288         |
| 23/05/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2395.1400 | 2323.7800                     | 2.3951    | 2.3238                          | 0             |
| 23/05/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.2544  | 133.3202                      | 133.2544  | 133.3202                        | 0             |
| 23/05/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 374.3600  | 440.1500                      | 0.3744    | 0.4402                          | 0             |
| 23/05/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.1998  | 134.2665                      | 134.1998  | 134.2665                        | 0             |
| 23/05/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 960.2000  | 893.4900                      | 0.9602    | 0.8935                          | 0             |
| 23/05/2025 | 2033 On 06-August-26   |        |              | Bond Future | 136.6954  | 136.7605                      | 136.6954  | 136.7605                        | 0             |
| 23/05/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2445.4400 | 2510.5100                     | 2.4454    | 2.5105                          | 0             |
| 23/05/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.1698   | 11.1906                       | 83.2410   | 83.1244                         | 143,486       |
| 23/05/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 106.3400  | 114.2700                      | 0.1063    | 0.1143                          | 2,541         |
| 23/05/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 4941.3800 | 5065.9200                     | 4.9414    | 5.0659                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 207.0900  | 220.7200                      | 0.2071    | 0.2207                          | 300           |
| 23/05/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 4079.9700 | 4210.2100                     | 4.0800    | 4.2102                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 251.3300  | 266.2500                      | 0.2513    | 0.2663                          | 2,341         |
| 23/05/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 3826.5300 | 3958.0600                     | 3.8265    | 3.9581                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 348.0300  | 364.7200                      | 0.3480    | 0.3647                          | 200           |
| 23/05/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 3390.9600 | 3524.2600                     | 3.3910    | 3.5243                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 993.6000  | 1006.1000                     | 0.9936    | 1.0061                          | 300           |
| 23/05/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 1952.3000 | 2081.4100                     | 1.9523    | 2.0814                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1171.3800 | 1180.2600                     | 1.1714    | 1.1803                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 1732.9900 | 1858.4800                     | 1.7330    | 1.8585                          | 2,541         |
| 23/05/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2291.0100 | 2273.0900                     | 2.2910    | 2.2731                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 906.0500  | 1004.7400                     | 0.9061    | 1.0047                          | 2,541         |
| 23/05/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 2402.6900 | 2382.1100                     | 2.4027    | 2.3821                          | 7,500         |
| 23/05/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 853.8400  | 949.8700                      | 0.8538    | 0.9499                          | 7,500         |
| 23/05/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 3928.3700 | 3873.6600                     | 3.9284    | 3.8737                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 395.7500  | 457.6500                      | 0.3958    | 0.4577                          | 2,541         |
| 23/05/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 3972.5400 | 3916.9200                     | 3.9725    | 3.9169                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 387.2500  | 448.2400                      | 0.3873    | 0.4482                          | 300           |
| 23/05/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 5528.0400 | 5447.2600                     | 5.5280    | 5.4473                          | 0             |
| 23/05/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 181.0000  | 216.8300                      | 0.1810    | 0.2168                          | 2,541         |
| 23/05/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 9492.8100 | 9378.2500                     | 9.4928    | 9.3783                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 24.3600   | 26.4100                       | 0.0244    | 0.0264                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.2904   | 11.3124                       | 84.8428   | 84.7219                         | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 522.0600  | 505.9400                      | 0.5221    | 0.5059                          | 300           |
| 23/05/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 5025.7800 | 5130.5600                     | 5.0258    | 5.1306                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1417.1000 | 1378.3500                     | 1.4171    | 1.3784                          | 300           |
| 23/05/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3033.3400 | 3115.4900                     | 3.0333    | 3.1155                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3309.5800 | 3238.2000                     | 3.3096    | 3.2382                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 1473.4900 | 1523.0100                     | 1.4735    | 1.5230                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 5357.0600 | 5263.8000                     | 5.3571    | 5.2638                          | 0             |
| 23/05/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 768.0700  | 795.7100                      | 0.7681    | 0.7957                          | 300           |
| 23/05/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.4250   | 11.4488                       | 82.1920   | 82.0642                         | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 955.1800  | 978.3500                      | 0.9552    | 0.9784                          | 1,930         |
| 23/05/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 5270.5900 | 5421.5100                     | 5.2706    | 5.4215                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1399.5600 | 1429.5300                     | 1.3996    | 1.4295                          | 1,970         |
| 23/05/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4289.4100 | 4447.1300                     | 4.2894    | 4.4471                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2086.9900 | 2116.5200                     | 2.0870    | 2.1165                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 3308.6900 | 3465.9700                     | 3.3087    | 3.4660                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2517.9000 | 2542.9600                     | 2.5179    | 2.5430                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 2868.4200 | 3021.2300                     | 2.8684    | 3.0212                          | 1,930         |
| 23/05/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 2631.8800 | 2655.3500                     | 2.6319    | 2.6554                          | 1,030         |
| 23/05/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 2766.5800 | 2917.8000                     | 2.7666    | 2.9178                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 4101.6800 | 4102.1500                     | 4.1017    | 4.1022                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 1810.0400 | 1938.2600                     | 1.8100    | 1.9383                          | 1,930         |
| 23/05/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 5598.9800 | 5574.2900                     | 5.5990    | 5.5743                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1228.2400 | 1331.3000                     | 1.2282    | 1.3313                          | 1,970         |
| 23/05/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 7404.4500 | 7354.6100                     | 7.4045    | 7.3546                          | 0             |
| 23/05/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 790.5800  | 868.4900                      | 0.7906    | 0.8685                          | 1,030         |
| 23/05/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.5763   | 11.6011                       | 83.7201   | 83.5901                         | 0             |
| 23/05/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 1686.4700 | 1651.6600                     | 1.6865    | 1.6517                          | 142           |
| 23/05/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 5070.2600 | 5165.5300                     | 5.0703    | 5.1655                          | 0             |
| 23/05/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2524.2900 | 2473.8200                     | 2.5243    | 2.4738                          | 0             |
| 23/05/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 3886.0400 | 3965.6500                     | 3.8860    | 3.9657                          | 0             |
| 23/05/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 5889.5100 | 5801.2500                     | 5.8895    | 5.8013                          | 0             |
| 23/05/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 1717.0200 | 1758.8400                     | 1.7170    | 1.7588                          | 142           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.7476   | 11.7738                       | 80.9942   | 80.8599                         | 0             |
| 23/05/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 3477.2600 | 3405.6800                     | 3.4773    | 3.4057                          | 0             |
| 23/05/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 3670.0300 | 3732.7200                     | 3.6700    | 3.7327                          | 0             |
| 23/05/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.1402  | 139.1208                      | 139.1402  | 139.1208                        | 2,397         |
| 23/05/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 419.7600  | 439.2100                      | 0.4198    | 0.4392                          | 0             |
| 23/05/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.8515  | 141.8286                      | 141.8515  | 141.8286                        | 440           |
| 23/05/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2028.4600 | 2051.3700                     | 2.0285    | 2.0514                          | 0             |
| 23/05/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.4025  | 142.3712                      | 142.4025  | 142.3712                        | 0             |
| 23/05/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 797.4600  | 828.8500                      | 0.7975    | 0.8289                          | 0             |
| 23/05/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.0874  | 145.0554                      | 145.0874  | 145.0554                        | 0             |
| 23/05/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 557.3900  | 525.4200                      | 0.5574    | 0.5254                          | 0             |
| 23/05/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2038 On 06-August-26   |        |              | Bond Future | 145.5763  | 145.5394                      | 145.5763  | 145.5394                        | 0             |
| 23/05/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 856.2600  | 819.4200                      | 0.8563    | 0.8194                          | 0             |
| 23/05/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.6200   | 11.6255                       | 82.1383   | 82.1056                         | 53,175        |
| 23/05/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 117.2700  | 133.4700                      | 0.1173    | 0.1335                          | 400           |
| 23/05/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 5237.4900 | 5286.3800                     | 5.2375    | 5.2864                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 265.5500  | 296.3000                      | 0.2656    | 0.2963                          | 250           |
| 23/05/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 4093.8500 | 4157.2900                     | 4.0939    | 4.1573                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 381.6800  | 418.4800                      | 0.3817    | 0.4185                          | 250           |
| 23/05/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 3574.6700 | 3644.1600                     | 3.5747    | 3.6442                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 932.8800  | 983.0800                      | 0.9329    | 0.9831                          | 400           |
| 23/05/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 2261.4600 | 2344.3500                     | 2.2615    | 2.3444                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 1809.9100 | 1858.5400                     | 1.8099    | 1.8585                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 1334.5100 | 1415.8300                     | 1.3345    | 1.4158                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 2963.9800 | 2998.8100                     | 2.9640    | 2.9988                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 742.7700  | 810.2900                      | 0.7428    | 0.8103                          | 400           |
| 23/05/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 4780.8100 | 4790.2800                     | 4.7808    | 4.7903                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 318.5600  | 360.7200                      | 0.3186    | 0.3607                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 5751.0800 | 5749.6600                     | 5.7511    | 5.7497                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 204.0800  | 235.3500                      | 0.2041    | 0.2354                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9157.2400 | 9133.0300                     | 9.1572    | 9.1330                          | 0             |
| 23/05/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 41.2300   | 49.7100                       | 0.0412    | 0.0497                          | 0             |
| 23/05/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.7465   | 11.7525                       | 83.7188   | 83.6835                         | 1,568         |
| 23/05/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 2649.4200 | 2638.6400                     | 2.6494    | 2.6386                          | 0             |
| 23/05/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2104.1500 | 2128.6800                     | 2.1042    | 2.1287                          | 0             |
| 23/05/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.8865   | 11.8935                       | 80.7961   | 80.7556                         | 0             |
| 23/05/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 1797.9100 | 1867.6400                     | 1.7979    | 1.8676                          | 0             |
| 23/05/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4122.2500 | 4232.4800                     | 4.1223    | 4.2325                          | 0             |
| 23/05/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 2693.7500 | 2768.7900                     | 2.6938    | 2.7688                          | 475           |
| 23/05/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 3076.6100 | 3192.1500                     | 3.0766    | 3.1922                          | 0             |
| 23/05/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 8018.0000 | 8042.7500                     | 8.0180    | 8.0428                          | 0             |
| 23/05/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 828.6500  | 893.9000                      | 0.8287    | 0.8939                          | 475           |
| 23/05/2025 | 2040 On 07-May-26      |        |              | Bond Future | 12.0414   | 12.0487                       | 82.2980   | 82.2568                         | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 1260.2500 | 1261.6800                     | 1.2603    | 1.2617                          | 820           |
| 23/05/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 6697.2900 | 6739.9500                     | 6.6973    | 6.7400                          | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 2413.9000 | 2408.5100                     | 2.4139    | 2.4085                          | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 4542.0100 | 4577.8500                     | 4.5420    | 4.5779                          | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 3419.7100 | 3406.5400                     | 3.4197    | 3.4065                          | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 3483.7500 | 3511.8100                     | 3.4838    | 3.5118                          | 820           |
| 23/05/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 5068.1700 | 5047.9800                     | 5.0682    | 5.0480                          | 0             |
| 23/05/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 2391.5500 | 2412.5900                     | 2.3916    | 2.4126                          | 820           |
| 23/05/2025 | 2040 On 06-August-26   |        |              | Bond Future | 12.2153   | 12.2233                       | 79.2949   | 79.2511                         | 0             |
| 23/05/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 3779.5900 | 3847.7500                     | 3.7796    | 3.8478                          | 0             |
| 23/05/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 3918.5500 | 4030.4800                     | 3.9186    | 4.0305                          | 0             |
| 23/05/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.8691   | 11.8695                       | 77.1235   | 77.1212                         | 41,373        |
| 23/05/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 13.4800   | 16.0700                       | 0.0135    | 0.0161                          | 9,000         |
| 23/05/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 8094.5400 | 8099.4100                     | 8.0945    | 8.0994                          | 0             |
| 23/05/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 328.9800  | 371.0700                      | 0.3290    | 0.3711                          | 9,000         |
| 23/05/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 3880.9600 | 3925.3300                     | 3.8810    | 3.9253                          | 0             |
| 23/05/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1510.3700 | 1580.8300                     | 1.5104    | 1.5808                          | 0             |
| 23/05/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 1625.5200 | 1698.2600                     | 1.6255    | 1.6983                          | 9,000         |
| 23/05/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 2789.6300 | 2852.2000                     | 2.7896    | 2.8522                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 839.3900  | 904.2400                      | 0.8394    | 0.9042                          | 5,600         |
| 23/05/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 8157.2600 | 8169.7800                     | 8.1573    | 8.1698                          | 0             |
| 23/05/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 71.7600   | 86.5600                       | 0.0718    | 0.0866                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.9944   | 11.9951                       | 78.6075   | 78.6033                         | 71,530        |
| 23/05/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 2031.3600 | 2043.5600                     | 2.0314    | 2.0436                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2712.5700 | 2729.0300                     | 2.7126    | 2.7290                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 2401.9500 | 2413.2500                     | 2.4020    | 2.4133                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 2368.7300 | 2384.2900                     | 2.3687    | 2.3843                          | 5,800         |
| 23/05/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 3080.1000 | 3090.9200                     | 3.0801    | 3.0909                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 1879.7400 | 1894.8200                     | 1.8797    | 1.8948                          | 5,600         |
| 23/05/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 3260.3100 | 3270.9400                     | 3.2603    | 3.2709                          | 0             |
| 23/05/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 1772.6900 | 1787.5800                     | 1.7727    | 1.7876                          | 5,800         |
| 23/05/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.1323   | 12.1338                       | 75.7131   | 75.7046                         | 0             |
| 23/05/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1431.4300 | 1515.7600                     | 1.4314    | 1.5158                          | 0             |
| 23/05/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4870.9700 | 4963.8200                     | 4.8710    | 4.9638                          | 0             |
| 23/05/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.2837   | 12.2852                       | 77.1204   | 77.1117                         | 0             |
| 23/05/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 2181.7100 | 2199.7700                     | 2.1817    | 2.1998                          | 0             |
| 23/05/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 5013.0900 | 5039.7800                     | 5.0131    | 5.0398                          | 0             |
| 23/05/2025 | 2044 On 06-August-26   |        |              | Bond Future | 12.4527   | 12.4546                       | 74.1476   | 74.1370                         | 0             |
| 23/05/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 3821.9500 | 3923.8500                     | 3.8220    | 3.9239                          | 0             |
| 23/05/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 4003.9700 | 4116.4200                     | 4.0040    | 4.1164                          | 0             |
| 23/05/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.1899  | 119.4355                      | 119.1899  | 119.4355                        | 11,914        |
| 23/05/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 499.9200  | 745.5100                      | 0.4999    | 0.7455                          | 0             |
| 23/05/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.2510  | 119.4985                      | 119.2510  | 119.4985                        | 7,518         |
| 23/05/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 6159.0400 | 5911.5500                     | 6.1590    | 5.9116                          | 0             |
| 23/05/2025 | 2046 On 05-February-26 |        |              | Bond Future | 121.5394  | 121.7852                      | 121.5394  | 121.7852                        | 0             |
| 23/05/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 0.0000    | 135.1600                      | 0.0000    | 0.1352                          | 0             |
| 23/05/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 110.6400  | 0.0000                        | 0.1106    | 0.0000                          | 0             |
| 23/05/2025 | 2046 On 07-May-26      |        |              | Bond Future | 121.5285  | 121.7783                      | 121.5285  | 121.7783                        | 0             |
| 23/05/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 3421.4800 | 3171.7400                     | 3.4215    | 3.1717                          | 0             |
| 23/05/2025 | 2046 On 06-August-26   |        |              | Bond Future | 123.7867  | 124.0385                      | 123.7867  | 124.0385                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 1406.6700 | 1658.5100                     | 1.4067    | 1.6585                          | 0             |
| 23/05/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 118.5985  | 118.5817                      | 118.5985  | 118.5817                        | 10,256        |
| 23/05/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1291.5300 | 1308.2600                     | 1.2915    | 1.3083                          | 0             |
| 23/05/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 120.9096  | 120.8900                      | 120.9096  | 120.8900                        | 5,780         |
| 23/05/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 3510.4200 | 3530.0300                     | 3.5104    | 3.5300                          | 0             |
| 23/05/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 120.8113  | 120.7843                      | 120.8113  | 120.7843                        | 0             |
| 23/05/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 2008.7100 | 2035.7000                     | 2.0087    | 2.0357                          | 0             |
| 23/05/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.0889  | 123.0615                      | 123.0889  | 123.0615                        | 0             |
| 23/05/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 981.1500  | 1008.5000                     | 0.9812    | 1.0085                          | 0             |
| 23/05/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 122.9157  | 122.8839                      | 122.9157  | 122.8839                        | 0             |
| 23/05/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 354.3100  | 386.1200                      | 0.3543    | 0.3861                          | 0             |
| 23/05/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1131.4940 | 1130.2210                     | 1131.4940 | 1,130.2210                      | 0             |
| 23/05/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1153.2710 | 1151.9490                     | 1153.2710 | 1,151.9490                      | 0             |
| 23/05/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1175.1420 | 1173.7350                     | 1175.1420 | 1,173.7350                      | 0             |
| 23/05/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1197.0540 | 1195.6210                     | 1197.0540 | 1,195.6210                      | 0             |
| 23/05/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1218.8350 | 1217.3510                     | 1218.8350 | 1,217.3510                      | 0             |
| 23/05/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1340.3060 | 1338.6100                     | 1340.3060 | 1,338.6100                      | 0             |
| 23/05/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1366.1020 | 1364.3440                     | 1366.1020 | 1,364.3440                      | 0             |
| 23/05/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1392.0100 | 1390.1460                     | 1392.0100 | 1,390.1460                      | 0             |
| 23/05/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1417.9650 | 1416.0690                     | 1417.9650 | 1,416.0690                      | 0             |
| 23/05/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1443.7650 | 1441.8050                     | 1443.7650 | 1,441.8050                      | 0             |
| 23/05/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1146.1770 | 1145.3520                     | 1146.1770 | 1,145.3520                      | 77            |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | ALBI On 06-November-25  |        |              | Index Future       | 1168.2370 | 1167.3710                     | 1168.2370 | 1,167.3710                      | 0             |
| 23/05/2025 | ALBI On 05-February-26  |        |              | Index Future       | 1190.3920 | 1189.4480                     | 1190.3920 | 1,189.4480                      | 0             |
| 23/05/2025 | ALBI On 07-May-26       |        |              | Index Future       | 1212.5880 | 1211.6280                     | 1212.5880 | 1,211.6280                      | 0             |
| 23/05/2025 | ALBI On 06-August-26    |        |              | Index Future       | 1234.6510 | 1233.6480                     | 1234.6510 | 1,233.6480                      | 0             |
| 23/05/2025 | C002 On 31-March-32     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 23/05/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 23/05/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 23/05/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C333 On 15-September-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.3666   | 11.3875                       | 82.9287   | 82.8348                         | 0             |
| 23/05/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 9124.1400 | 9030.2400                     | 9.1241    | 9.0302                          | 0             |
| 23/05/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.5225   | 11.5448                       | 80.7489   | 80.6512                         | 0             |
| 23/05/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 2098.6500 | 2000.9700                     | 2.0987    | 2.0010                          | 0             |
| 23/05/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.6995   | 11.7239                       | 82.2978   | 82.1939                         | 0             |
| 23/05/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 897.7100  | 1001.6200                     | 0.8977    | 1.0016                          | 0             |
| 23/05/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.8892   | 11.9148                       | 80.0521   | 79.9463                         | 0             |
| 23/05/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 828.4400  | 934.2300                      | 0.8284    | 0.9342                          | 0             |
| 23/05/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 12.1028   | 12.1303                       | 81.5362   | 81.4267                         | 0             |
| 23/05/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 332.4000  | 441.9900                      | 0.3324    | 0.4420                          | 0             |
| 23/05/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 12.0909   | 12.0861                       | 76.9824   | 77.0095                         | 0             |
| 23/05/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 8710.1800 | 8737.2900                     | 8.7102    | 8.7373                          | 0             |
| 23/05/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 12.2293   | 12.2247                       | 74.2170   | 74.2430                         | 0             |
| 23/05/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 883.0800  | 909.0600                      | 0.8831    | 0.9091                          | 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 |
|------------|------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES42 On 05-February-26 |          |              | Bond Future        | 12.3774      | 12.3733                       | 75.6398   | 75.6622                         | 0             |
| 23/05/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future        | 2959.8800    | 2937.5700                     | 2.9599    | 2.9376                          | 0             |
| 23/05/2025 | ES42 On 07-May-26      |          |              | Bond Future        | 12.5392      | 12.5349                       | 72.7993   | 72.8221                         | 0             |
| 23/05/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future        | 1842.0800    | 1819.3300                     | 1.8421    | 1.8193                          | 0             |
| 23/05/2025 | ES42 On 06-August-26   |          |              | Bond Future        | 12.7128      | 12.7086                       | 74.1463   | 74.1679                         | 0             |
| 23/05/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future        | 328.0200     | 306.4500                      | 0.3280    | 0.3065                          | 0             |
| 23/05/2025 | GOVI On 07-August-25   |          |              | GOVI               | 1129.4370    | 1128.5860                     | 1129.4370 | 1,128.5860                      | 656           |
| 23/05/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI               | 1184370.0000 | 1175860.0000                  | 118.4370  | 117.5860                        | 0             |
| 23/05/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | GOVI On 06-November-25 |          |              | GOVI               | 1151.1750    | 1150.2830                     | 1151.1750 | 1,150.2830                      | 0             |
| 23/05/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI               | 391750.0000  | 382830.0000                   | 39.1750   | 38.2830                         | 0             |
| 23/05/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | GOVI On 05-February-26 |          |              | GOVI               | 1173.0060    | 1172.0370                     | 1173.0060 | 1,172.0370                      | 0             |
| 23/05/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI               | 230060.0000  | 220370.0000                   | 23.0060   | 22.0370                         | 0             |
| 23/05/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | GOVI On 07-May-26      |          |              | GOVI               | 1194.8780    | 1193.8920                     | 1194.8780 | 1,193.8920                      | 0             |
| 23/05/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI               | 178780.0000  | 168920.0000                   | 17.8780   | 16.8920                         | 0             |
| 23/05/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | GOVI On 06-August-26   |          |              | GOVI               | 1216.6190    | 1215.5900                     | 1216.6190 | 1,215.5900                      | 0             |
| 23/05/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI               | 276190.0000  | 265900.0000                   | 27.6190   | 26.5900                         | 0             |
| 23/05/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 23/05/2025 | IGOV On 07-August-25   |          |              | Index Future       | 380.4790     | 380.5240                      | 380.4790  | 380.5240                        | 713           |
| 23/05/2025 | IGOV On 06-November-25 |          |              | Index Future       | 387.8940     | 387.9310                      | 387.8940  | 387.9310                        | 8             |
| 23/05/2025 | IGOV On 05-February-26 |          |              | Index Future       | 395.3400     | 395.3570                      | 395.3400  | 395.3570                        | 0             |
| 23/05/2025 | IGOV On 07-May-26      |          |              | Index Future       | 402.8000     | 402.8180                      | 402.8000  | 402.8180                        | 0             |
| 23/05/2025 | IGOV On 06-August-26   |          |              | Index Future       | 410.2160     | 410.2260                      | 410.2160  | 410.2260                        | 0             |
| 23/05/2025 | IS10 On 17-December-25 |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 23/05/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 23/05/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 23/05/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 23/05/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 23/05/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 23/05/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 23/05/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 23/05/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 23/05/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 23/05/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 23/05/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 23/05/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 23/05/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 23/05/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 23/05/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 23/05/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 23/05/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.9063    | 9.9266                        | 104.1312  | 104.0239                        | 6,781         |
| 23/05/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2737.7000 | 2668.0900                     | 2.7377    | 2.6681                          | 0             |
| 23/05/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 529.1300  | 566.8000                      | 0.5291    | 0.5668                          | 0             |
| 23/05/2025 | R033 On 06-November-25  |        |              | Bond Future            | 10.0081   | 10.0299                       | 101.0907  | 100.9790                        | 0             |
| 23/05/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2885.1200 | 2844.5300                     | 2.8851    | 2.8445                          | 0             |
| 23/05/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 1249.8300 | 1320.9900                     | 1.2498    | 1.3210                          | 0             |
| 23/05/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.1248   | 10.1488                       | 103.0061  | 102.8867                        | 0             |
| 23/05/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 3375.9200 | 3401.2900                     | 3.3759    | 3.4013                          | 0             |
| 23/05/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 1579.5900 | 1724.3200                     | 1.5796    | 1.7243                          | 0             |
| 23/05/2025 | R033 On 07-May-26       |        |              | Bond Future            | 10.2569   | 10.2822                       | 99.8786   | 99.7571                         | 0             |
| 23/05/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 3006.4000 | 2947.9400                     | 3.0064    | 2.9479                          | 0             |
| 23/05/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 2415.9900 | 2479.0400                     | 2.4160    | 2.4790                          | 0             |
| 23/05/2025 | R033 On 06-August-26    |        |              | Bond Future            | 10.4098   | 10.4369                       | 101.7076  | 101.5817                        | 0             |
| 23/05/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 2529.8800 | 2482.8600                     | 2.5299    | 2.4829                          | 0             |
| 23/05/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 3276.5100 | 3355.4500                     | 3.2765    | 3.3555                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.5599    | 10.5805                       | 93.9837   | 93.8704                         | 89,602        |
| 23/05/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 390.2000   | 377.6100                      | 0.3902    | 0.3776                          | 300           |
| 23/05/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 3094.1300  | 3194.8400                     | 3.0941    | 3.1948                          | 0             |
| 23/05/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 1482.3400  | 1431.2600                     | 1.4823    | 1.4313                          | 300           |
| 23/05/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 1371.6300  | 1433.8500                     | 1.3716    | 1.4339                          | 0             |
| 23/05/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 2594.6900  | 2520.1600                     | 2.5947    | 2.5202                          | 0             |
| 23/05/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 742.4900   | 781.2600                      | 0.7425    | 0.7813                          | 8,500         |
| 23/05/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 4285.7200  | 4189.6800                     | 4.2857    | 4.1897                          | 0             |
| 23/05/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 319.9200   | 337.1800                      | 0.3199    | 0.3372                          | 17,500        |
| 23/05/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 4466.1400  | 4368.6800                     | 4.4661    | 4.3687                          | 0             |
| 23/05/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 292.7600   | 308.6000                      | 0.2928    | 0.3086                          | 300           |
| 23/05/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10621.0600 | 10508.0800                    | 10.6211   | 10.5081                         | 0             |
| 23/05/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 9.1300     | 9.4500                        | 0.0091    | 0.0095                          | 0             |
| 23/05/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.6746    | 10.6964                       | 91.2872   | 91.1695                         | 10,866        |
| 23/05/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 522.3000   | 508.7000                      | 0.5223    | 0.5087                          | 2,000         |
| 23/05/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 4778.4300  | 4882.5300                     | 4.7784    | 4.8825                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 762.7300   | 742.2600                      | 0.7627    | 0.7423                          | 300           |
| 23/05/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 4049.6900  | 4146.9200                     | 4.0497    | 4.1469                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1414.6900  | 1380.1200                     | 1.4147    | 1.3801                          | 2,000         |
| 23/05/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 2857.9700  | 2941.1000                     | 2.8580    | 2.9411                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 1486.0000  | 1450.5300                     | 1.4860    | 1.4505                          | 2,000         |
| 23/05/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 2764.0900  | 2846.3200                     | 2.7641    | 2.8463                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 1846.5100  | 1804.0200                     | 1.8465    | 1.8040                          | 300           |
| 23/05/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 2359.0200  | 2434.2300                     | 2.3590    | 2.4342                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 2955.1400  | 2893.4600                     | 2.9551    | 2.8935                          | 2,000         |
| 23/05/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 1538.1600  | 1594.1800                     | 1.5382    | 1.5942                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 2989.2700  | 2927.1400                     | 2.9893    | 2.9271                          | 250           |
| 23/05/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 1519.4900  | 1575.0600                     | 1.5195    | 1.5751                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3888.9900  | 3815.2500                     | 3.8890    | 3.8153                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1112.7900  | 1156.7500                     | 1.1128    | 1.1568                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 4782.7100  | 4699.9600                     | 4.7827    | 4.7000                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 827.4700   | 862.4200                      | 0.8275    | 0.8624                          | 2,000         |
| 23/05/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 4862.9600  | 4779.5500                     | 4.8630    | 4.7796                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 806.2200   | 840.5100                      | 0.8062    | 0.8405                          | 250           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 5765.9800 | 5675.5000                     | 5.7660    | 5.6755                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 603.3200  | 630.5400                      | 0.6033    | 0.6305                          | 300           |
| 23/05/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 6957.6300 | 6859.8400                     | 6.9576    | 6.8598                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 415.1800  | 435.0900                      | 0.4152    | 0.4351                          | 250           |
| 23/05/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 7130.5100 | 7031.8800                     | 7.1305    | 7.0319                          | 0             |
| 23/05/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 393.4400  | 412.5100                      | 0.3934    | 0.4125                          | 2,000         |
| 23/05/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.8047   | 10.8284                       | 93.0172   | 92.8923                         | 0             |
| 23/05/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 1638.8500 | 1669.3400                     | 1.6389    | 1.6693                          | 2,000         |
| 23/05/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 3585.5200 | 3740.8500                     | 3.5855    | 3.7409                          | 0             |
| 23/05/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2532.8500 | 2555.9200                     | 2.5329    | 2.5559                          | 0             |
| 23/05/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 2610.1900 | 2758.1000                     | 2.6102    | 2.7581                          | 0             |
| 23/05/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 2976.4200 | 2992.9100                     | 2.9764    | 2.9929                          | 2,000         |
| 23/05/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 2268.2600 | 2409.5900                     | 2.2683    | 2.4096                          | 0             |
| 23/05/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 8592.3300 | 8493.8600                     | 8.5923    | 8.4939                          | 0             |
| 23/05/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 516.0600  | 542.4300                      | 0.5161    | 0.5424                          | 2,000         |
| 23/05/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.9410   | 10.9658                       | 90.2433   | 90.1162                         | 0             |
| 23/05/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 2789.9400 | 2735.3100                     | 2.7899    | 2.7353                          | 0             |
| 23/05/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 3206.9100 | 3279.3900                     | 3.2069    | 3.2794                          | 0             |
| 23/05/2025 | R035 On 06-August-26   |        |              | Bond Future | 11.0968   | 11.1231                       | 91.8970   | 91.7656                         | 0             |
| 23/05/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 3215.8500 | 3246.4600                     | 3.2159    | 3.2465                          | 0             |
| 23/05/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 3399.6000 | 3561.6300                     | 3.3996    | 3.5616                          | 0             |
| 23/05/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.2235   | 11.2443                       | 101.6289  | 101.4927                        | 6,386         |
| 23/05/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 1712.4800 | 1649.8800                     | 1.7125    | 1.6499                          | 0             |
| 23/05/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 1604.1900 | 1677.8200                     | 1.6042    | 1.6778                          | 0             |
| 23/05/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.3517   | 11.3737                       | 98.0989   | 97.9578                         | 0             |
| 23/05/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1390.7700 | 1350.5200                     | 1.3908    | 1.3505                          | 1,770         |
| 23/05/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 3819.2000 | 3920.1000                     | 3.8192    | 3.9201                          | 0             |
| 23/05/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2134.3400 | 2079.1200                     | 2.1343    | 2.0791                          | 0             |
| 23/05/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 2854.8600 | 2940.7900                     | 2.8549    | 2.9408                          | 0             |
| 23/05/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 6738.8100 | 6627.8800                     | 6.7388    | 6.6279                          | 0             |
| 23/05/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 746.9000  | 777.1200                      | 0.7469    | 0.7771                          | 1,770         |
| 23/05/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.4921   | 11.5160                       | 99.9574   | 99.8081                         | 0             |
| 23/05/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 2929.9200 | 2866.3900                     | 2.9299    | 2.8664                          | 0             |
| 23/05/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3257.7800 | 3343.5200                     | 3.2578    | 3.3435                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.6449    | 11.6698                       | 96.3314   | 96.1794                         | 0             |
| 23/05/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 2851.3800  | 2874.7700                     | 2.8514    | 2.8748                          | 0             |
| 23/05/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 4369.2300  | 4544.5600                     | 4.3692    | 4.5446                          | 0             |
| 23/05/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.8139    | 11.8401                       | 98.0944   | 97.9375                         | 0             |
| 23/05/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 3989.0700  | 3909.7800                     | 3.9891    | 3.9098                          | 0             |
| 23/05/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 4251.5700  | 4329.1600                     | 4.2516    | 4.3292                          | 0             |
| 23/05/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.7381    | 11.7384                       | 103.3012  | 103.2991                        | 22,570        |
| 23/05/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 10599.0700 | 10601.8500                    | 10.5991   | 10.6019                         | 0             |
| 23/05/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 131.9700   | 136.8500                      | 0.1320    | 0.1369                          | 0             |
| 23/05/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.8587    | 11.8593                       | 99.4250   | 99.4204                         | 0             |
| 23/05/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 2800.7300  | 2933.9900                     | 2.8007    | 2.9340                          | 0             |
| 23/05/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3589.9700  | 3727.8300                     | 3.5900    | 3.7278                          | 0             |
| 23/05/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.9888    | 11.9901                       | 101.3085  | 101.2984                        | 0             |
| 23/05/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 2234.8600  | 2260.8600                     | 2.2349    | 2.2609                          | 0             |
| 23/05/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 6260.1400  | 6296.2500                     | 6.2601    | 6.2963                          | 0             |
| 23/05/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.1282    | 12.1295                       | 97.3303   | 97.3201                         | 0             |
| 23/05/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 3059.4000  | 3197.5600                     | 3.0594    | 3.1976                          | 0             |
| 23/05/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 6504.2300  | 6652.6000                     | 6.5042    | 6.6526                          | 0             |
| 23/05/2025 | R053 On 06-August-26   |        |              | Bond Future | 12.2800    | 12.2817                       | 99.1111   | 99.0986                         | 0             |
| 23/05/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 5364.1800  | 5389.6500                     | 5.3642    | 5.3897                          | 0             |
| 23/05/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 5364.3300  | 5402.3800                     | 5.3643    | 5.4024                          | 0             |
| 23/05/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.0672     | 8.1196                        | 104.5416  | 104.4739                        | 180,618       |
| 23/05/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1478.0300  | 1415.1000                     | 1.4780    | 1.4151                          | 1,983         |
| 23/05/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 3.6400     | 8.4200                        | 0.0036    | 0.0084                          | 0             |
| 23/05/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2055.2800  | 1988.9000                     | 2.0553    | 1.9889                          | 0             |
| 23/05/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0.8200     | 2.1500                        | 0.0008    | 0.0022                          | 0             |
| 23/05/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2766.9600  | 2699.3500                     | 2.7670    | 2.6994                          | 0             |
| 23/05/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0.1500     | 0.2500                        | 0.0002    | 0.0003                          | 1,983         |
| 23/05/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.1276     | 8.1948                        | 106.5535  | 106.4821                        | 3,171         |
| 23/05/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 257.7800   | 261.5100                      | 0.2578    | 0.2615                          | 0             |
| 23/05/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 255.1900   | 330.3100                      | 0.2552    | 0.3303                          | 0             |
| 23/05/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.2677     | 8.3624                        | 103.2667  | 103.1883                        | 0             |
| 23/05/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 383.2700   | 347.6600                      | 0.3833    | 0.3477                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 248.9700  | 291.7800                      | 0.2490    | 0.2918                          | 0             |
| 23/05/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.5913    | 8.7266                        | 105.1882  | 105.1084                        | 0             |
| 23/05/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 304.9500  | 282.1400                      | 0.3050    | 0.2821                          | 0             |
| 23/05/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 246.7200  | 303.7200                      | 0.2467    | 0.3037                          | 0             |
| 23/05/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.4144    | 9.6510                        | 101.8100  | 101.7264                        | 0             |
| 23/05/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 67.4600   | 50.7500                       | 0.0675    | 0.0508                          | 0             |
| 23/05/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 366.8100  | 433.6500                      | 0.3668    | 0.4337                          | 0             |
| 23/05/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.3293  | 269.2853                      | 269.3293  | 269.2853                        | 1,405         |
| 23/05/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2270.6600 | 2314.6700                     | 2.2707    | 2.3147                          | 0             |
| 23/05/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.5780  | 274.5270                      | 274.5780  | 274.5270                        | 460           |
| 23/05/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1061.9700 | 1112.9600                     | 1.0620    | 1.1130                          | 0             |
| 23/05/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.5003  | 274.4327                      | 274.5003  | 274.4327                        | 0             |
| 23/05/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3319.7100 | 3387.2800                     | 3.3197    | 3.3873                          | 0             |
| 23/05/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.6766  | 279.6078                      | 279.6766  | 279.6078                        | 0             |
| 23/05/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 2126.5500 | 2057.7600                     | 2.1266    | 2.0578                          | 0             |
| 23/05/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.4332  | 279.3545                      | 279.4332  | 279.3545                        | 0             |
| 23/05/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 573.1800  | 494.4700                      | 0.5732    | 0.4945                          | 0             |
| 23/05/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.9051   | 10.9258                       | 73.3859   | 73.2839                         | 10,920        |
| 23/05/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8129.9100 | 8029.9000                     | 8.1299    | 8.0299                          | 0             |
| 23/05/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 22.3100   | 24.3100                       | 0.0223    | 0.0243                          | 0             |
| 23/05/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.0168   | 11.0386                       | 71.6454   | 71.5398                         | 6,367         |
| 23/05/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2668.9200 | 2610.8300                     | 2.6689    | 2.6108                          | 0             |
| 23/05/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1452.7600 | 1500.2800                     | 1.4528    | 1.5003                          | 0             |
| 23/05/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.1398   | 11.1632                       | 73.0030   | 72.8915                         | 0             |
| 23/05/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 1881.6000 | 1908.7700                     | 1.8816    | 1.9088                          | 0             |
| 23/05/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 2890.4300 | 3029.1000                     | 2.8904    | 3.0291                          | 0             |
| 23/05/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.2739   | 11.2983                       | 71.2098   | 71.0963                         | 0             |
| 23/05/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 2330.5700 | 2284.8900                     | 2.3306    | 2.2849                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3290.6000 | 3358.4600                     | 3.2906    | 3.3585                          | 0             |
| 23/05/2025 | R209 On 06-August-26   |        |              | Bond Future | 11.4232   | 11.4490                       | 72.5146   | 72.3974                         | 0             |
| 23/05/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 3041.9800 | 3060.5600                     | 3.0420    | 3.0606                          | 0             |
| 23/05/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 3193.9000 | 3329.6900                     | 3.1939    | 3.3297                          | 0             |
| 23/05/2025 | R210 On 07-August-25   |        |              | Bond Future | 250.7138  | 251.0895                      | 250.7138  | 251.0895                        | 967           |
| 23/05/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 2273.7700 | 2649.5300                     | 2.2738    | 2.6495                          | 0             |
| 23/05/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.1710  | 252.5483                      | 252.1710  | 252.5483                        | 300           |
| 23/05/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 31.0200   | 408.2500                      | 0.0310    | 0.4083                          | 0             |
| 23/05/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.0107  | 257.3816                      | 257.0107  | 257.3816                        | 0             |
| 23/05/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 3910.6800 | 4281.6300                     | 3.9107    | 4.2816                          | 0             |
| 23/05/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R210 On 07-May-26      |        |              | Bond Future | 258.3672  | 258.7442                      | 258.3672  | 258.7442                        | 0             |
| 23/05/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 2967.1900 | 3344.1600                     | 2.9672    | 3.3442                          | 0             |
| 23/05/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.1703  | 263.5488                      | 263.1703  | 263.5488                        | 0             |
| 23/05/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3330.3300 | 3708.7700                     | 3.3303    | 3.7088                          | 0             |
| 23/05/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.3383    | 9.3636                        | 93.1773   | 93.0767                         | 16,229        |
| 23/05/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 8711.4000 | 8610.9500                     | 8.7114    | 8.6110                          | 0             |
| 23/05/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 1.1600    | 1.2800                        | 0.0012    | 0.0013                          | 0             |
| 23/05/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.4295    | 9.4567                        | 91.4171   | 91.3125                         | 77,772        |
| 23/05/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2948.4500 | 2891.3800                     | 2.9485    | 2.8914                          | 0             |
| 23/05/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 600.9900  | 648.5300                      | 0.6010    | 0.6485                          | 0             |
| 23/05/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.5401    | 9.5704                        | 93.1498   | 93.0383                         | 0             |
| 23/05/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2480.5300 | 2435.9200                     | 2.4805    | 2.4359                          | 0             |
| 23/05/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1200.9000 | 1267.8100                     | 1.2009    | 1.2678                          | 0             |
| 23/05/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.6621    | 9.6942                        | 91.3309   | 91.2174                         | 0             |
| 23/05/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2158.3500 | 2127.0600                     | 2.1584    | 2.1271                          | 0             |
| 23/05/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1672.2400 | 1754.4700                     | 1.6722    | 1.7545                          | 0             |
| 23/05/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.8112    | 9.8461                        | 93.0059   | 92.8883                         | 0             |
| 23/05/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 1856.4200 | 1831.3500                     | 1.8564    | 1.8314                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 2266.6300 | 2359.1600                     | 2.2666    | 2.3592                          | 0             |
| 23/05/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.4765   | 11.4715                       | 67.1891   | 67.2149                         | 8,597         |
| 23/05/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7154.5300 | 7190.3700                     | 7.1545    | 7.1904                          | 0             |
| 23/05/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 52.5000   | 62.4800                       | 0.0525    | 0.0625                          | 0             |
| 23/05/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.5909   | 11.5861                       | 65.1825   | 65.2073                         | 31,342        |
| 23/05/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 2157.3400 | 2180.2000                     | 2.1573    | 2.1802                          | 0             |
| 23/05/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 1907.1700 | 1905.2400                     | 1.9072    | 1.9052                          | 0             |
| 23/05/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.7169   | 11.7125                       | 66.4178   | 66.4395                         | 0             |
| 23/05/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1407.8500 | 1494.2100                     | 1.4079    | 1.4942                          | 0             |
| 23/05/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 3765.1900 | 3829.8000                     | 3.7652    | 3.8298                          | 0             |
| 23/05/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.8459   | 11.8414                       | 64.3544   | 64.3766                         | 0             |
| 23/05/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 2181.1000 | 2204.7700                     | 2.1811    | 2.2048                          | 0             |
| 23/05/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 3770.1800 | 3771.6700                     | 3.7702    | 3.7717                          | 0             |
| 23/05/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.9890   | 11.9846                       | 65.5336   | 65.5548                         | 0             |
| 23/05/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 3260.7200 | 3357.8800                     | 3.2607    | 3.3579                          | 0             |
| 23/05/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 3352.9600 | 3428.9400                     | 3.3530    | 3.4289                          | 0             |
| 23/05/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.8347   | 11.8298                       | 79.7963   | 79.8265                         | 209,598       |
| 23/05/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 7867.2600 | 7899.5000                     | 7.8673    | 7.8995                          | 0             |
| 23/05/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 104.9800  | 106.9700                      | 0.1050    | 0.1070                          | 0             |
| 23/05/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.9588   | 11.9541                       | 76.8902   | 76.9191                         | 18,439        |
| 23/05/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 1754.9000 | 1868.4100                     | 1.7549    | 1.8684                          | 0             |
| 23/05/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3106.9700 | 3191.5100                     | 3.1070    | 3.1915                          | 0             |
| 23/05/2025 | R248 On 05-February-26 |        |              | Bond Future | 12.0952   | 12.0910                       | 78.3472   | 78.3725                         | 0             |
| 23/05/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1376.2500 | 1405.4900                     | 1.3763    | 1.4055                          | 0             |
| 23/05/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5336.6000 | 5340.5400                     | 5.3366    | 5.3405                          | 0             |
| 23/05/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.2344   | 12.2300                       | 75.3632   | 75.3891                         | 260           |
| 23/05/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 2131.4600 | 2241.3800                     | 2.1315    | 2.2414                          | 0             |
| 23/05/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 5248.5600 | 5332.6200                     | 5.2486    | 5.3326                          | 0             |
| 23/05/2025 | R248 On 06-August-26   |        |              | Bond Future | 12.3885   | 12.3842                       | 76.7433   | 76.7680                         | 0             |
| 23/05/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 4024.2300 | 4058.5300                     | 4.0242    | 4.0585                          | 0             |
| 23/05/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 4130.1000 | 4139.7900                     | 4.1301    | 4.1398                          | 0             |
| 23/05/2025 | X038 On 31-January-38  |        |              | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 23/05/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |