



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown, South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

## 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.0188  | 138.1546                      | 138.0188  | 138.1546                        | 5,425         |
| 28/05/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 608.7800  | 744.5900                      | 0.6088    | 0.7446                          | 0             |
| 28/05/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.2701  | 139.4081                      | 139.2701  | 139.4081                        | 0             |
| 28/05/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 519.9300  | 381.9100                      | 0.5199    | 0.3819                          | 0             |
| 28/05/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 141.9450  | 142.0846                      | 141.9450  | 142.0846                        | 0             |
| 28/05/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 1835.0400 | 1974.5600                     | 1.8350    | 1.9746                          | 0             |
| 28/05/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 143.1601  | 143.3009                      | 143.1601  | 143.3009                        | 0             |
| 28/05/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1340.0500 | 1480.8500                     | 1.3401    | 1.4809                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2029 On 06-August-26   |        |              | Bond Future | 145.8248   | 145.9667                      | 145.8248  | 145.9667                        | 0             |
| 28/05/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 1724.8300  | 1866.7200                     | 1.7248    | 1.8667                          | 0             |
| 28/05/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.8275     | 8.8882                        | 97.2543   | 97.0385                         | 116,158       |
| 28/05/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 596.8600   | 514.8900                      | 0.5969    | 0.5149                          | 300           |
| 28/05/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 980.5400   | 1114.3700                     | 0.9805    | 1.1144                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1696.9000  | 1543.2700                     | 1.6969    | 1.5433                          | 300           |
| 28/05/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 311.8600   | 374.0300                      | 0.3119    | 0.3740                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 3482.5900  | 3283.5900                     | 3.4826    | 3.2836                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 60.9400    | 77.7400                       | 0.0609    | 0.0777                          | 300           |
| 28/05/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 5677.7800  | 5464.7400                     | 5.6778    | 5.4647                          | 1,054         |
| 28/05/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 7.7200     | 10.4800                       | 0.0077    | 0.0105                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 7724.1800  | 7508.5800                     | 7.7242    | 7.5086                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0.4100     | 0.6100                        | 0.0004    | 0.0006                          | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 10898.6000 | 10682.8000                    | 10.8986   | 10.6828                         | 0             |
| 28/05/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,054         |
| 28/05/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.8946     | 8.9596                        | 99.1264   | 98.9061                         | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 827.0200   | 741.1800                      | 0.8270    | 0.7412                          | 300           |
| 28/05/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1421.3400  | 1555.8000                     | 1.4213    | 1.5558                          | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1788.4300  | 1651.1900                     | 1.7884    | 1.6512                          | 300           |
| 28/05/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 692.2300   | 775.2900                      | 0.6922    | 0.7753                          | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2579.1500  | 2415.5400                     | 2.5792    | 2.4155                          | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 419.8800   | 476.5700                      | 0.4199    | 0.4766                          | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 4093.0500  | 3899.9700                     | 4.0931    | 3.9000                          | 0             |
| 28/05/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 172.5000   | 199.7200                      | 0.1725    | 0.1997                          | 300           |
| 28/05/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.9811     | 9.0512                        | 96.9984   | 96.7731                         | 0             |
| 28/05/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2401.3900  | 2253.6100                     | 2.4014    | 2.2536                          | 0             |
| 28/05/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 781.8600   | 859.3800                      | 0.7819    | 0.8594                          | 0             |
| 28/05/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.0994     | 9.1754                        | 98.8046   | 98.5741                         | 0             |
| 28/05/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 2089.2200  | 1957.1900                     | 2.0892    | 1.9572                          | 0             |
| 28/05/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1212.1600  | 1310.6400                     | 1.2122    | 1.3106                          | 0             |
| 28/05/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.2533     | 9.3364                        | 96.6089   | 96.3730                         | 0             |
| 28/05/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1592.1300  | 1478.9200                     | 1.5921    | 1.4789                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1686.9300  | 1809.6100                     | 1.6869    | 1.8096                          | 0             |
| 28/05/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.5885     | 9.6436                        | 96.5415   | 96.2870                         | 124,656       |
| 28/05/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 692.9200   | 608.2800                      | 0.6929    | 0.6083                          | 300           |
| 28/05/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 1570.8000  | 1740.6100                     | 1.5708    | 1.7406                          | 0             |
| 28/05/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 2010.2000  | 1845.0900                     | 2.0102    | 1.8451                          | 300           |
| 28/05/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 582.2300   | 671.5700                      | 0.5822    | 0.6716                          | 0             |
| 28/05/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 4608.7700  | 4378.9900                     | 4.6088    | 4.3790                          | 0             |
| 28/05/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 113.9700   | 138.6400                      | 0.1140    | 0.1386                          | 300           |
| 28/05/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 10411.0900 | 10157.0300                    | 10.4111   | 10.1570                         | 0             |
| 28/05/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 0.9700     | 1.3600                        | 0.0010    | 0.0014                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.6806     | 9.7386                        | 94.2382   | 93.9786                         | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1034.5700  | 942.9000                      | 1.0346    | 0.9429                          | 300           |
| 28/05/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 2303.1000  | 2471.0400                     | 2.3031    | 2.4710                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 2202.2500  | 2054.3900                     | 2.2023    | 2.0544                          | 300           |
| 28/05/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 1224.9900  | 1336.7400                     | 1.2250    | 1.3367                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3833.6800  | 3638.7100                     | 3.8337    | 3.6387                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 591.3700   | 656.0100                      | 0.5914    | 0.6560                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 5524.0300  | 5300.9600                     | 5.5240    | 5.3010                          | 0             |
| 28/05/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 294.3400   | 330.8800                      | 0.2943    | 0.3309                          | 300           |
| 28/05/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.7879     | 9.8493                        | 96.0253   | 95.7599                         | 0             |
| 28/05/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2989.9300  | 2829.3400                     | 2.9899    | 2.8293                          | 0             |
| 28/05/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1395.0700  | 1499.8800                     | 1.3951    | 1.4999                          | 0             |
| 28/05/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.9112     | 9.9762                        | 93.6536   | 93.3823                         | 0             |
| 28/05/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2813.1400  | 2662.3100                     | 2.8131    | 2.6623                          | 0             |
| 28/05/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 1863.0900  | 1983.5400                     | 1.8631    | 1.9835                          | 0             |
| 28/05/2025 | 2032 On 06-August-26   |        |              | Bond Future | 10.0568    | 10.1259                       | 95.3713   | 95.0939                         | 0             |
| 28/05/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 2654.2700  | 2512.8100                     | 2.6543    | 2.5128                          | 0             |
| 28/05/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 2400.4100  | 2536.2900                     | 2.4004    | 2.5363                          | 0             |
| 28/05/2025 | 2033 On 07-August-25   |        |              | Bond Future | 129.9215   | 130.0835                      | 129.9215  | 130.0835                        | 1,648         |
| 28/05/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1271.5000  | 1433.5200                     | 1.2715    | 1.4335                          | 0             |
| 28/05/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2033 On 06-November-25 |        |              | Bond Future | 130.9141   | 131.0789                      | 130.9141  | 131.0789                        | 5,288         |
| 28/05/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2225.8900  | 2061.0800                     | 2.2259    | 2.0611                          | 0             |
| 28/05/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.4287   | 133.5955                      | 133.4287  | 133.5955                        | 0             |
| 28/05/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 548.7300   | 715.4600                      | 0.5487    | 0.7155                          | 0             |
| 28/05/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.3804   | 134.5492                      | 134.3804  | 134.5492                        | 0             |
| 28/05/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 779.5600   | 610.8300                      | 0.7796    | 0.6108                          | 0             |
| 28/05/2025 | 2033 On 06-August-26   |        |              | Bond Future | 136.8818   | 137.0523                      | 136.8818  | 137.0523                        | 0             |
| 28/05/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2631.8400  | 2802.2700                     | 2.6318    | 2.8023                          | 0             |
| 28/05/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.0079    | 11.0792                       | 84.1545   | 83.7509                         | 143,732       |
| 28/05/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 173.9200   | 135.8700                      | 0.1739    | 0.1359                          | 2,541         |
| 28/05/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 4095.4300  | 4461.0100                     | 4.0954    | 4.4610                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 323.5700   | 259.9100                      | 0.3236    | 0.2599                          | 300           |
| 28/05/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 3282.9200  | 3622.8900                     | 3.2829    | 3.6229                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 386.9200   | 313.4900                      | 0.3869    | 0.3135                          | 2,341         |
| 28/05/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 3048.5900  | 3378.7900                     | 3.0486    | 3.3788                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 522.1300   | 429.3400                      | 0.5221    | 0.4293                          | 200           |
| 28/05/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 2651.5300  | 2962.3700                     | 2.6515    | 2.9624                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 1359.3200  | 1175.2600                     | 1.3593    | 1.1753                          | 300           |
| 28/05/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 1404.4900  | 1624.0600                     | 1.4045    | 1.6241                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1577.3400  | 1375.0400                     | 1.5773    | 1.3750                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 1225.4200  | 1426.7500                     | 1.2254    | 1.4268                          | 2,541         |
| 28/05/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2884.4900  | 2600.8700                     | 2.8845    | 2.6009                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 586.0000   | 706.0100                      | 0.5860    | 0.7060                          | 2,541         |
| 28/05/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 3010.3200  | 2720.8300                     | 3.0103    | 2.7208                          | 7,500         |
| 28/05/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 547.9400   | 662.0800                      | 0.5479    | 0.6621                          | 7,500         |
| 28/05/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 4676.8900  | 4331.1000                     | 4.6769    | 4.3311                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 230.7400   | 288.5800                      | 0.2307    | 0.2886                          | 2,541         |
| 28/05/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 4724.0300  | 4377.1100                     | 4.7240    | 4.3771                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 225.2100   | 281.9200                      | 0.2252    | 0.2819                          | 300           |
| 28/05/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 6357.0200  | 5981.3300                     | 6.3570    | 5.9813                          | 0             |
| 28/05/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 96.4500    | 124.3900                      | 0.0965    | 0.1244                          | 2,541         |
| 28/05/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 10392.5400 | 9992.8900                     | 10.3925   | 9.9929                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 10.5600   | 14.5400                       | 0.0106    | 0.0145                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.1221   | 11.1961                       | 85.7743   | 85.3627                         | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 705.6200  | 613.5000                      | 0.7056    | 0.6135                          | 300           |
| 28/05/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 4277.8100 | 4597.3200                     | 4.2778    | 4.5973                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1782.9600 | 1606.0800                     | 1.7830    | 1.6061                          | 300           |
| 28/05/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 2467.6700 | 2702.4200                     | 2.4677    | 2.7024                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3901.7400 | 3625.2700                     | 3.9017    | 3.6253                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 1134.1200 | 1269.2800                     | 1.1341    | 1.2693                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 6087.1000 | 5752.9900                     | 6.0871    | 5.7530                          | 0             |
| 28/05/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 566.5800  | 644.1000                      | 0.5666    | 0.6441                          | 300           |
| 28/05/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.2496   | 11.3268                       | 83.1424   | 82.7222                         | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 1206.9700 | 1085.0300                     | 1.2070    | 1.0850                          | 1,930         |
| 28/05/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 4572.0000 | 4870.1900                     | 4.5720    | 4.8702                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1727.1100 | 1570.3700                     | 1.7271    | 1.5704                          | 1,970         |
| 28/05/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 3666.5800 | 3929.9700                     | 3.6666    | 3.9300                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2509.0700 | 2309.6900                     | 2.5091    | 2.3097                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 2780.3900 | 3001.1400                     | 2.7804    | 3.0011                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2989.3200 | 2768.0300                     | 2.9893    | 2.7680                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 2389.4600 | 2588.3000                     | 2.3895    | 2.5883                          | 1,930         |
| 28/05/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 3115.3500 | 2888.7300                     | 3.1154    | 2.8887                          | 1,030         |
| 28/05/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 2299.6700 | 2493.1800                     | 2.2997    | 2.4932                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 4711.9600 | 4430.1400                     | 4.7120    | 4.4301                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 1469.9400 | 1608.2500                     | 1.4699    | 1.6083                          | 1,930         |
| 28/05/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 6300.0400 | 5979.6300                     | 6.3000    | 5.9796                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 978.9200  | 1078.6400                     | 0.9789    | 1.0786                          | 1,970         |
| 28/05/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 8182.4500 | 7830.0400                     | 8.1825    | 7.8300                          | 0             |
| 28/05/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 618.2000  | 685.9200                      | 0.6182    | 0.6859                          | 1,030         |
| 28/05/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.3932   | 11.4738                       | 84.6897   | 84.2608                         | 0             |
| 28/05/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 2025.4300 | 1864.9800                     | 2.0254    | 1.8650                          | 142           |
| 28/05/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 4439.6200 | 4708.0600                     | 4.4396    | 4.7081                          | 0             |
| 28/05/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2961.7600 | 2757.0200                     | 2.9618    | 2.7570                          | 0             |
| 28/05/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 3353.9100 | 3578.0600                     | 3.3539    | 3.5781                          | 0             |
| 28/05/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 6571.3400 | 6259.9600                     | 6.5713    | 6.2600                          | 0             |
| 28/05/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 1429.2500 | 1546.7600                     | 1.4293    | 1.5468                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.5561   | 11.6405                       | 81.9833   | 81.5455                         | 0             |
| 28/05/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 3986.3800 | 3750.7800                     | 3.9864    | 3.7508                          | 0             |
| 28/05/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 3190.0600 | 3392.2400                     | 3.1901    | 3.3922                          | 0             |
| 28/05/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.1259  | 139.4958                      | 139.1259  | 139.4958                        | 2,397         |
| 28/05/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 434.0800  | 64.2000                       | 0.4341    | 0.0642                          | 0             |
| 28/05/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.8378  | 142.2145                      | 141.8378  | 142.2145                        | 440           |
| 28/05/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2042.1600 | 1665.5300                     | 2.0422    | 1.6655                          | 0             |
| 28/05/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.3915  | 142.7743                      | 142.3915  | 142.7743                        | 0             |
| 28/05/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 808.5000  | 425.6900                      | 0.8085    | 0.4257                          | 0             |
| 28/05/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.0785  | 145.4671                      | 145.0785  | 145.4671                        | 0             |
| 28/05/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 548.4500  | 937.0500                      | 0.5485    | 0.9371                          | 0             |
| 28/05/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2038 On 06-August-26   |        |              | Bond Future | 145.5700  | 145.9643                      | 145.5700  | 145.9643                        | 0             |
| 28/05/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 849.9600  | 1244.3100                     | 0.8500    | 1.2443                          | 0             |
| 28/05/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.4837   | 11.5241                       | 82.9577   | 82.7133                         | 54,442        |
| 28/05/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 173.8600  | 152.8000                      | 0.1739    | 0.1528                          | 400           |
| 28/05/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 4474.6700 | 4697.9500                     | 4.4747    | 4.6980                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 377.5000  | 337.2400                      | 0.3775    | 0.3372                          | 250           |
| 28/05/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 3386.3900 | 3590.4700                     | 3.3864    | 3.5905                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 530.8200  | 478.0500                      | 0.5308    | 0.4781                          | 250           |
| 28/05/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 2904.4000 | 3095.9700                     | 2.9044    | 3.0960                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 1221.1700 | 1123.6300                     | 1.2212    | 1.1236                          | 400           |
| 28/05/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 1730.3400 | 1877.1400                     | 1.7303    | 1.8771                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 2250.5900 | 2106.8800                     | 2.2506    | 2.1069                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 955.7800  | 1056.4100                     | 0.9558    | 1.0564                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 3537.0200 | 3355.4400                     | 3.5370    | 3.3554                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 496.4000  | 559.1600                      | 0.4964    | 0.5592                          | 400           |
| 28/05/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 5475.7300 | 5261.3400                     | 5.4757    | 5.2613                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 194.0700  | 224.0200                      | 0.1941    | 0.2240                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 6485.1300 | 6260.7600                     | 6.4851    | 6.2608                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 118.7200  | 138.6900                      | 0.1187    | 0.1387                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9955.9800 | 9716.0400                     | 9.9560    | 9.7160                          | 0             |
| 28/05/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 20.5600   | 24.9600                       | 0.0206    | 0.0250                          | 0             |
| 28/05/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.6049   | 11.6469                       | 84.5544   | 84.3051                         | 1,568         |
| 28/05/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 3097.6700 | 2955.5700                     | 3.0977    | 2.9556                          | 0             |
| 28/05/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 1716.7600 | 1823.9800                     | 1.7168    | 1.8240                          | 0             |
| 28/05/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.7391   | 11.7829                       | 81.6487   | 81.3940                         | 0             |
| 28/05/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 2121.2100 | 2017.9400                     | 2.1212    | 2.0179                          | 0             |
| 28/05/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 3592.8700 | 3744.3700                     | 3.5929    | 3.7444                          | 0             |
| 28/05/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 3109.1400 | 2978.0900                     | 3.1091    | 2.9781                          | 475           |
| 28/05/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 2639.3200 | 2763.0400                     | 2.6393    | 2.7630                          | 0             |
| 28/05/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 8714.2400 | 8501.7100                     | 8.7142    | 8.5017                          | 0             |
| 28/05/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 672.2100  | 714.4500                      | 0.6722    | 0.7145                          | 475           |
| 28/05/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.8878   | 11.9335                       | 83.1680   | 82.9076                         | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 1491.3000 | 1417.0600                     | 1.4913    | 1.4171                          | 820           |
| 28/05/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 6058.3700 | 6244.5300                     | 6.0584    | 6.2445                          | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 2773.2800 | 2659.7300                     | 2.7733    | 2.6597                          | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 4031.4200 | 4178.2700                     | 4.0314    | 4.1783                          | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 3862.8700 | 3724.1400                     | 3.8629    | 3.7241                          | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 3056.9400 | 3178.6100                     | 3.0569    | 3.1786                          | 820           |
| 28/05/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 5615.0400 | 5445.6300                     | 5.6150    | 5.4456                          | 0             |
| 28/05/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 2068.4500 | 2159.4400                     | 2.0685    | 2.1594                          | 820           |
| 28/05/2025 | 2040 On 06-August-26   |        |              | Bond Future | 12.0549   | 12.1027                       | 80.1825   | 79.9164                         | 0             |
| 28/05/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 4234.0300 | 4092.2200                     | 4.2340    | 4.0922                          | 0             |
| 28/05/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 3485.3800 | 3609.7000                     | 3.4854    | 3.6097                          | 0             |
| 28/05/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.7639   | 11.7940                       | 77.7612   | 77.5780                         | 41,426        |
| 28/05/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 18.2600   | 16.3800                       | 0.0183    | 0.0164                          | 9,000         |
| 28/05/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 7461.6200 | 7642.9700                     | 7.4616    | 7.6430                          | 0             |
| 28/05/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 419.0400  | 388.0600                      | 0.4190    | 0.3881                          | 9,000         |
| 28/05/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 3333.3200 | 3485.5700                     | 3.3333    | 3.4856                          | 0             |
| 28/05/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1796.6300 | 1705.6100                     | 1.7966    | 1.7056                          | 0             |
| 28/05/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 1274.0800 | 1366.2900                     | 1.2741    | 1.3663                          | 9,000         |
| 28/05/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 3203.4000 | 3076.3900                     | 3.2034    | 3.0764                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 615.4600  | 671.6800                      | 0.6155    | 0.6717                          | 5,600         |
| 28/05/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 8765.2500 | 8588.4800                     | 8.7653    | 8.5885                          | 0             |
| 28/05/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 42.0500   | 48.5100                       | 0.0421    | 0.0485                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.8851   | 11.9164                       | 79.2579   | 79.0709                         | 71,530        |
| 28/05/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 2314.9900 | 2227.4800                     | 2.3150    | 2.2275                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2345.8100 | 2445.3300                     | 2.3458    | 2.4453                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 2716.5900 | 2620.0900                     | 2.7166    | 2.6201                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 2032.9800 | 2123.5100                     | 2.0330    | 2.1235                          | 5,800         |
| 28/05/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 3443.9700 | 3333.4000                     | 3.4440    | 3.3334                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 1593.2200 | 1669.6800                     | 1.5932    | 1.6697                          | 5,600         |
| 28/05/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 3635.8500 | 3521.9800                     | 3.6359    | 3.5220                          | 0             |
| 28/05/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 1497.8400 | 1571.0000                     | 1.4978    | 1.5710                          | 5,800         |
| 28/05/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.0186   | 12.0512                       | 76.3770   | 76.1858                         | 0             |
| 28/05/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1636.5800 | 1573.1100                     | 1.6366    | 1.5731                          | 0             |
| 28/05/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4412.2600 | 4539.9900                     | 4.4123    | 4.5400                          | 0             |
| 28/05/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.1653   | 12.1993                       | 77.7980   | 77.6023                         | 0             |
| 28/05/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 2433.4200 | 2356.6200                     | 2.4334    | 2.3566                          | 0             |
| 28/05/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 4587.2000 | 4706.0300                     | 4.5872    | 4.7060                          | 0             |
| 28/05/2025 | 2044 On 06-August-26   |        |              | Bond Future | 12.3291   | 12.3647                       | 74.8392   | 74.6390                         | 0             |
| 28/05/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 4168.2100 | 4064.0500                     | 4.1682    | 4.0641                          | 0             |
| 28/05/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 3658.6300 | 3754.6100                     | 3.6586    | 3.7546                          | 0             |
| 28/05/2025 | 2046 On 07-August-25   |        |              | Bond Future | 120.0015  | 120.2938                      | 120.0015  | 120.2938                        | 12,424        |
| 28/05/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 1311.4600 | 1603.7700                     | 1.3115    | 1.6038                          | 0             |
| 28/05/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2046 On 06-November-25 |        |              | Bond Future | 120.0794  | 120.3771                      | 120.0794  | 120.3771                        | 7,518         |
| 28/05/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 5330.5900 | 5032.9500                     | 5.3306    | 5.0330                          | 0             |
| 28/05/2025 | 2046 On 05-February-26 |        |              | Bond Future | 122.3853  | 122.6878                      | 122.3853  | 122.6878                        | 0             |
| 28/05/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 735.3400  | 1037.7800                     | 0.7353    | 1.0378                          | 0             |
| 28/05/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2046 On 07-May-26      |        |              | Bond Future | 122.3935  | 122.7006                      | 122.3935  | 122.7006                        | 0             |
| 28/05/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 2556.4700 | 2249.4300                     | 2.5565    | 2.2494                          | 0             |
| 28/05/2025 | 2046 On 06-August-26   |        |              | Bond Future | 124.6702  | 124.9814                      | 124.6702  | 124.9814                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 2290.1800 | 2601.3700                     | 2.2902    | 2.6014                          | 0             |
| 28/05/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 119.0081  | 119.0464                      | 119.0081  | 119.0464                        | 10,256        |
| 28/05/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 881.9500  | 843.6300                      | 0.8820    | 0.8436                          | 0             |
| 28/05/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 121.3278  | 121.3665                      | 121.3278  | 121.3665                        | 4,109         |
| 28/05/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 3092.1700 | 3053.5500                     | 3.0922    | 3.0536                          | 0             |
| 28/05/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 121.2402  | 121.2785                      | 121.2402  | 121.2785                        | 0             |
| 28/05/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 1579.8200 | 1541.4800                     | 1.5798    | 1.5415                          | 0             |
| 28/05/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.5280  | 123.5658                      | 123.5280  | 123.5658                        | 0             |
| 28/05/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 541.9600  | 504.2300                      | 0.5420    | 0.5042                          | 0             |
| 28/05/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 123.3657  | 123.4030                      | 123.3657  | 123.4030                        | 0             |
| 28/05/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 95.6700   | 132.9600                      | 0.0957    | 0.1330                          | 0             |
| 28/05/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1136.4030 | 1133.8580                     | 1136.4030 | 1,133.8580                      | 0             |
| 28/05/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1158.2800 | 1155.6850                     | 1158.2800 | 1,155.6850                      | 0             |
| 28/05/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1180.2620 | 1177.6140                     | 1180.2620 | 1,177.6140                      | 0             |
| 28/05/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1202.2880 | 1199.5870                     | 1202.2880 | 1,199.5870                      | 0             |
| 28/05/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1224.1850 | 1221.4300                     | 1224.1850 | 1,221.4300                      | 0             |
| 28/05/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1353.4670 | 1347.5930                     | 1353.4670 | 1,347.5930                      | 0             |
| 28/05/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1379.5230 | 1373.5350                     | 1379.5230 | 1,373.5350                      | 0             |
| 28/05/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1405.7040 | 1399.5980                     | 1405.7040 | 1,399.5980                      | 0             |
| 28/05/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1431.9370 | 1425.7120                     | 1431.9370 | 1,425.7120                      | 0             |
| 28/05/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1458.0160 | 1451.6740                     | 1458.0160 | 1,451.6740                      | 0             |
| 28/05/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1153.8980 | 1150.9970                     | 1153.8980 | 1,150.9970                      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | ALBI On 06-November-25  |        |              | Index Future       | 1176.1120 | 1173.1540                     | 1176.1120 | 1,173.1540                      | 0             |
| 28/05/2025 | ALBI On 05-February-26  |        |              | Index Future       | 1198.4320 | 1195.4150                     | 1198.4320 | 1,195.4150                      | 0             |
| 28/05/2025 | ALBI On 07-May-26       |        |              | Index Future       | 1220.7970 | 1217.7200                     | 1220.7970 | 1,217.7200                      | 0             |
| 28/05/2025 | ALBI On 06-August-26    |        |              | Index Future       | 1243.0310 | 1239.8930                     | 1243.0310 | 1,239.8930                      | 0             |
| 28/05/2025 | C002 On 31-March-32     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 28/05/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 28/05/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 28/05/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.2083   | 11.2856                       | 83.6451   | 83.2944                         | 0             |
| 28/05/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 9840.4600 | 9489.8400                     | 9.8405    | 9.4898                          | 0             |
| 28/05/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.3567   | 11.4376                       | 81.4796   | 81.1219                         | 0             |
| 28/05/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 2829.3500 | 2471.6500                     | 2.8294    | 2.4717                          | 0             |
| 28/05/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.5252   | 11.6103                       | 83.0437   | 82.6784                         | 0             |
| 28/05/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 151.7300  | 517.0600                      | 0.1517    | 0.5171                          | 0             |
| 28/05/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.7060   | 11.7955                       | 80.8136   | 80.4405                         | 0             |
| 28/05/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 66.9900   | 440.0500                      | 0.0670    | 0.4401                          | 0             |
| 28/05/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 11.9098   | 12.0041                       | 82.3135   | 81.9325                         | 0             |
| 28/05/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 444.8100  | 63.8500                       | 0.4448    | 0.0639                          | 0             |
| 28/05/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 11.9754   | 12.0055                       | 77.6404   | 77.4681                         | 0             |
| 28/05/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 9368.1900 | 9195.9200                     | 9.3682    | 9.1959                          | 0             |
| 28/05/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 12.1092   | 12.1405                       | 74.8883   | 74.7124                         | 0             |
| 28/05/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 1554.3600 | 1378.5200                     | 1.5544    | 1.3785                          | 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 |
|------------|------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES42 On 05-February-26 |          |              | Bond Future        | 12.2524      | 12.2850                       | 76.3251   | 76.1453                         | 0             |
| 28/05/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future        | 2274.6100    | 2454.4700                     | 2.2746    | 2.4545                          | 0             |
| 28/05/2025 | ES42 On 07-May-26      |          |              | Bond Future        | 12.4088      | 12.4430                       | 73.4988   | 73.3148                         | 0             |
| 28/05/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future        | 1142.5700    | 1326.6500                     | 1.1426    | 1.3267                          | 0             |
| 28/05/2025 | ES42 On 06-August-26   |          |              | Bond Future        | 12.5767      | 12.6124                       | 74.8603   | 74.6719                         | 0             |
| 28/05/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future        | 385.9900     | 197.5700                      | 0.3860    | 0.1976                          | 0             |
| 28/05/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GOVI On 07-August-25   |          |              | GOVI               | 1136.9360    | 1134.0470                     | 1136.9360 | 1,134.0470                      | 657           |
| 28/05/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI               | 1259360.0000 | 1230470.0000                  | 125.9360  | 123.0470                        | 0             |
| 28/05/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GOVI On 06-November-25 |          |              | GOVI               | 1158.8230    | 1155.8780                     | 1158.8230 | 1,155.8780                      | 0             |
| 28/05/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI               | 468230.0000  | 438780.0000                   | 46.8230   | 43.8780                         | 0             |
| 28/05/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GOVI On 05-February-26 |          |              | GOVI               | 1180.8160    | 1177.8110                     | 1180.8160 | 1,177.8110                      | 0             |
| 28/05/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI               | 308160.0000  | 278110.0000                   | 30.8160   | 27.8110                         | 0             |
| 28/05/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GOVI On 07-May-26      |          |              | GOVI               | 1202.8520    | 1199.7870                     | 1202.8520 | 1,199.7870                      | 0             |
| 28/05/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI               | 258520.0000  | 227870.0000                   | 25.8520   | 22.7870                         | 0             |
| 28/05/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GOVI On 06-August-26   |          |              | GOVI               | 1224.7590    | 1221.6350                     | 1224.7590 | 1,221.6350                      | 0             |
| 28/05/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI               | 357590.0000  | 326350.0000                   | 35.7590   | 32.6350                         | 0             |
| 28/05/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 28/05/2025 | IGOV On 07-August-25   |          |              | Index Future       | 381.2570     | 381.5550                      | 381.2570  | 381.5550                        | 718           |
| 28/05/2025 | IGOV On 06-November-25 |          |              | Index Future       | 388.6890     | 388.9920                      | 388.6890  | 388.9920                        | 8             |
| 28/05/2025 | IGOV On 05-February-26 |          |              | Index Future       | 396.1560     | 396.4640                      | 396.1560  | 396.4640                        | 0             |
| 28/05/2025 | IGOV On 07-May-26      |          |              | Index Future       | 403.6380     | 403.9510                      | 403.6380  | 403.9510                        | 0             |
| 28/05/2025 | IGOV On 06-August-26   |          |              | Index Future       | 411.0760     | 411.3930                      | 411.0760  | 411.3930                        | 0             |
| 28/05/2025 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 28/05/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 28/05/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 28/05/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 28/05/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 28/05/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 28/05/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 28/05/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 28/05/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 28/05/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 28/05/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 28/05/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 28/05/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 28/05/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 28/05/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 28/05/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 28/05/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 28/05/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.7970    | 9.8469                        | 104.7112  | 104.4458                        | 7,021         |
| 28/05/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 3153.9100 | 2949.9400                     | 3.1539    | 2.9499                          | 0             |
| 28/05/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 365.3000  | 426.7500                      | 0.3653    | 0.4268                          | 0             |
| 28/05/2025 | R033 On 06-November-25  |        |              | Bond Future            | 9.8933    | 9.9457                        | 101.6825  | 101.4116                        | 0             |
| 28/05/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 3249.8600 | 3072.3700                     | 3.2499    | 3.0724                          | 0             |
| 28/05/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 1022.8400 | 1116.2100                     | 1.0228    | 1.1162                          | 0             |
| 28/05/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.0038   | 10.0591                       | 103.6106  | 103.3336                        | 0             |
| 28/05/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 3746.6500 | 3568.2500                     | 3.7467    | 3.5683                          | 0             |
| 28/05/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 1345.8700 | 1444.3800                     | 1.3459    | 1.4444                          | 0             |
| 28/05/2025 | R033 On 07-May-26       |        |              | Bond Future            | 10.1293   | 10.1877                       | 100.4960  | 100.2130                        | 0             |
| 28/05/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 3336.7300 | 3177.5300                     | 3.3367    | 3.1775                          | 0             |
| 28/05/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 2128.9500 | 2252.7900                     | 2.1290    | 2.2528                          | 0             |
| 28/05/2025 | R033 On 06-August-26    |        |              | Bond Future            | 10.2747   | 10.3366                       | 102.3384  | 102.0489                        | 0             |
| 28/05/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 2822.7100 | 2681.3800                     | 2.8227    | 2.6814                          | 0             |
| 28/05/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 2938.6100 | 3086.7200                     | 2.9386    | 3.0867                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.3989    | 10.4748                       | 94.8789   | 94.4558                         | 89,750        |
| 28/05/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 580.5000   | 472.8700                      | 0.5805    | 0.4729                          | 300           |
| 28/05/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 2389.1700  | 2704.6300                     | 2.3892    | 2.7046                          | 0             |
| 28/05/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 1945.8700  | 1702.5700                     | 1.9459    | 1.7026                          | 300           |
| 28/05/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 939.9000   | 1119.6900                     | 0.9399    | 1.1197                          | 0             |
| 28/05/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 3216.3200  | 2901.3100                     | 3.2163    | 2.9013                          | 0             |
| 28/05/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 468.8600   | 576.9400                      | 0.4689    | 0.5769                          | 8,500         |
| 28/05/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 5043.4700  | 4671.1100                     | 5.0435    | 4.6711                          | 0             |
| 28/05/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 182.4100   | 233.1400                      | 0.1824    | 0.2331                          | 17,500        |
| 28/05/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 5233.8500  | 4857.5000                     | 5.2339    | 4.8575                          | 0             |
| 28/05/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 165.2100   | 211.9500                      | 0.1652    | 0.2120                          | 300           |
| 28/05/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 11510.7000 | 11089.2400                    | 11.5107   | 11.0892                         | 0             |
| 28/05/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 3.5100     | 5.1400                        | 0.0035    | 0.0051                          | 0             |
| 28/05/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.5066    | 10.5857                       | 92.2001   | 91.7686                         | 10,866        |
| 28/05/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 706.9700   | 608.0100                      | 0.7070    | 0.6080                          | 2,000         |
| 28/05/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 4050.1800  | 4382.7300                     | 4.0502    | 4.3827                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1005.1700  | 877.0000                      | 1.0052    | 0.8770                          | 300           |
| 28/05/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 3379.2100  | 3682.5500                     | 3.3792    | 3.6826                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1781.1200  | 1591.9100                     | 1.7811    | 1.5919                          | 2,000         |
| 28/05/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 2311.4800  | 2553.7800                     | 2.3115    | 2.5538                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 1863.9600  | 1669.1800                     | 1.8640    | 1.6692                          | 2,000         |
| 28/05/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 2229.1300  | 2465.8600                     | 2.2291    | 2.4659                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 2277.8700  | 2057.5200                     | 2.2779    | 2.0575                          | 300           |
| 28/05/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 1877.4600  | 2088.6200                     | 1.8775    | 2.0886                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 3514.1600  | 3234.0900                     | 3.5142    | 3.2341                          | 2,000         |
| 28/05/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 1184.2600  | 1335.7000                     | 1.1843    | 1.3357                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 3551.5400  | 3269.9700                     | 3.5515    | 3.2700                          | 250           |
| 28/05/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 1168.8400  | 1318.7800                     | 1.1688    | 1.3188                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4526.4200  | 4210.7100                     | 4.5264    | 4.2107                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 837.3000   | 953.1000                      | 0.8373    | 0.9531                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 5478.5100  | 5136.8400                     | 5.4785    | 5.1368                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 610.3500   | 700.1900                      | 0.6104    | 0.7002                          | 2,000         |
| 28/05/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 5563.3400  | 5219.6600                     | 5.5633    | 5.2197                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 593.6800   | 681.5100                      | 0.5937    | 0.6815                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 6511.7700 | 6148.3000                     | 6.5118    | 6.1483                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 436.1900  | 504.2300                      | 0.4362    | 0.5042                          | 300           |
| 28/05/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 7748.9600 | 7366.0400                     | 7.7490    | 7.3660                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 293.5900  | 342.1800                      | 0.2936    | 0.3422                          | 250           |
| 28/05/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 7927.3500 | 7542.1100                     | 7.9274    | 7.5421                          | 0             |
| 28/05/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 277.3600  | 323.6300                      | 0.2774    | 0.3236                          | 2,000         |
| 28/05/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.6289   | 10.7117                       | 93.9488   | 93.5083                         | 0             |
| 28/05/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 2005.6200 | 1819.1500                     | 2.0056    | 1.8192                          | 2,000         |
| 28/05/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 3020.7200 | 3274.7500                     | 3.0207    | 3.2748                          | 0             |
| 28/05/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 3008.8000 | 2770.2400                     | 3.0088    | 2.7702                          | 0             |
| 28/05/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 2154.5700 | 2356.5100                     | 2.1546    | 2.3565                          | 0             |
| 28/05/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 3496.4900 | 3237.2200                     | 3.4965    | 3.2372                          | 2,000         |
| 28/05/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 1856.7600 | 2037.9900                     | 1.8568    | 2.0380                          | 0             |
| 28/05/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 9401.5400 | 9011.6800                     | 9.4015    | 9.0117                          | 0             |
| 28/05/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 393.7000  | 444.3400                      | 0.3937    | 0.4443                          | 2,000         |
| 28/05/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.7571   | 10.8438                       | 91.1938   | 90.7441                         | 0             |
| 28/05/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 3262.2200 | 3026.9600                     | 3.2622    | 3.0270                          | 0             |
| 28/05/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 2728.7400 | 2943.1200                     | 2.7287    | 2.9431                          | 0             |
| 28/05/2025 | R035 On 06-August-26   |        |              | Bond Future | 10.9039   | 10.9948                       | 92.8668   | 92.4078                         | 0             |
| 28/05/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 3713.2500 | 3467.0800                     | 3.7133    | 3.4671                          | 0             |
| 28/05/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 2927.2300 | 3140.0500                     | 2.9272    | 3.1401                          | 0             |
| 28/05/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.0876   | 11.1484                       | 102.5259  | 102.1231                        | 6,513         |
| 28/05/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 2161.7000 | 1936.5200                     | 2.1617    | 1.9365                          | 0             |
| 28/05/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 1156.4800 | 1334.0800                     | 1.1565    | 1.3341                          | 0             |
| 28/05/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.2101   | 11.2735                       | 99.0136   | 98.6027                         | 0             |
| 28/05/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1706.8000 | 1550.0800                     | 1.7068    | 1.5501                          | 1,770         |
| 28/05/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 3220.5500 | 3474.6800                     | 3.2206    | 3.4747                          | 0             |
| 28/05/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2550.2400 | 2347.5600                     | 2.5502    | 2.3476                          | 0             |
| 28/05/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 2356.0800 | 2564.2500                     | 2.3561    | 2.5643                          | 0             |
| 28/05/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 7474.2300 | 7132.8200                     | 7.4742    | 7.1328                          | 0             |
| 28/05/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 567.6400  | 637.0800                      | 0.5676    | 0.6371                          | 1,770         |
| 28/05/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.3444   | 11.4105                       | 100.8908  | 100.4713                        | 0             |
| 28/05/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 3387.5100 | 3168.8400                     | 3.3875    | 3.1688                          | 0             |
| 28/05/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 2781.9600 | 2982.7800                     | 2.7820    | 2.9828                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.4906    | 11.5597                       | 97.2839   | 96.8556                         | 0             |
| 28/05/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 3275.2500  | 3073.3600                     | 3.2753    | 3.0734                          | 0             |
| 28/05/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 3840.5700  | 4067.0300                     | 3.8406    | 4.0670                          | 0             |
| 28/05/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.6524    | 11.7247                       | 99.0664   | 98.6290                         | 0             |
| 28/05/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 4480.2500  | 4248.8900                     | 4.4803    | 4.2489                          | 0             |
| 28/05/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 3770.7700  | 3976.7800                     | 3.7708    | 3.9768                          | 0             |
| 28/05/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.6337    | 11.6582                       | 104.1521  | 103.9518                        | 22,570        |
| 28/05/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 11398.5800 | 11208.1000                    | 11.3986   | 11.2081                         | 0             |
| 28/05/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 80.5300    | 90.3900                       | 0.0805    | 0.0904                          | 0             |
| 28/05/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.7503    | 11.7757                       | 100.2929  | 100.0883                        | 0             |
| 28/05/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 3184.9300  | 3089.3600                     | 3.1849    | 3.0894                          | 0             |
| 28/05/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3106.3500  | 3215.3300                     | 3.1064    | 3.2153                          | 0             |
| 28/05/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.8759    | 11.9024                       | 102.1943  | 101.9850                        | 0             |
| 28/05/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 2531.5900  | 2457.6500                     | 2.5316    | 2.4577                          | 0             |
| 28/05/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 5671.0900  | 5806.4100                     | 5.6711    | 5.8064                          | 0             |
| 28/05/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.0105    | 12.0382                       | 98.2343   | 98.0200                         | 0             |
| 28/05/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 3406.7300  | 3320.8400                     | 3.4067    | 3.3208                          | 0             |
| 28/05/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 5947.6400  | 6075.9700                     | 5.9476    | 6.0760                          | 0             |
| 28/05/2025 | R053 On 06-August-26   |        |              | Bond Future | 12.1572    | 12.1862                       | 100.0336  | 99.8143                         | 0             |
| 28/05/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 5832.3200  | 5717.6200                     | 5.8323    | 5.7176                          | 0             |
| 28/05/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 4909.9600  | 5014.5900                     | 4.9100    | 5.0146                          | 0             |
| 28/05/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.0226     | 8.0365                        | 104.5992  | 104.5813                        | 180,330       |
| 28/05/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1534.1800  | 1516.5700                     | 1.5342    | 1.5166                          | 1,983         |
| 28/05/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 2.2100     | 2.5200                        | 0.0022    | 0.0025                          | 0             |
| 28/05/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2112.4900  | 2094.6400                     | 2.1125    | 2.0946                          | 0             |
| 28/05/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0.4500     | 0.5200                        | 0.0005    | 0.0005                          | 0             |
| 28/05/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2824.4600  | 2806.5600                     | 2.8245    | 2.8066                          | 0             |
| 28/05/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0.0700     | 0.0900                        | 0.0001    | 0.0001                          | 1,983         |
| 28/05/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.0718     | 8.0893                        | 106.6127  | 106.5941                        | 3,171         |
| 28/05/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 284.8000   | 275.6400                      | 0.2848    | 0.2756                          | 0             |
| 28/05/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 222.9700   | 232.4100                      | 0.2230    | 0.2324                          | 0             |
| 28/05/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.1930     | 8.2170                        | 103.3286  | 103.3087                        | 0             |
| 28/05/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 416.5500   | 405.3000                      | 0.4166    | 0.4053                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 220.3600  | 228.9700                      | 0.2204    | 0.2290                          | 0             |
| 28/05/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.4815    | 8.5176                        | 105.2530  | 105.2317                        | 0             |
| 28/05/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 338.8900  | 327.2100                      | 0.3389    | 0.3272                          | 0             |
| 28/05/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 215.8300  | 225.4600                      | 0.2158    | 0.2255                          | 0             |
| 28/05/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.2220    | 9.2868                        | 101.8780  | 101.8551                        | 0             |
| 28/05/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 85.4800   | 78.9200                       | 0.0855    | 0.0789                          | 0             |
| 28/05/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 316.7500  | 333.1200                      | 0.3168    | 0.3331                          | 0             |
| 28/05/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.5804  | 268.5759                      | 269.5804  | 268.5759                        | 955           |
| 28/05/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2019.6300 | 3024.1000                     | 2.0196    | 3.0241                          | 0             |
| 28/05/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.8353  | 273.8105                      | 274.8353  | 273.8105                        | 460           |
| 28/05/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 804.6900  | 1829.5500                     | 0.8047    | 1.8296                          | 0             |
| 28/05/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.7682  | 273.7215                      | 274.7682  | 273.7215                        | 0             |
| 28/05/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3051.8200 | 4098.5500                     | 3.0518    | 4.0986                          | 0             |
| 28/05/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.9540  | 278.8848                      | 279.9540  | 278.8848                        | 0             |
| 28/05/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 2404.0400 | 1334.8000                     | 2.4040    | 1.3348                          | 0             |
| 28/05/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.7225  | 278.6307                      | 279.7225  | 278.6307                        | 0             |
| 28/05/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 862.5000  | 0.0000                        | 0.8625    | 0.0000                          | 0             |
| 28/05/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000    | 229.2900                      | 0.0000    | 0.2293                          | 0             |
| 28/05/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.7498   | 10.8254                       | 74.1601   | 73.7819                         | 10,920        |
| 28/05/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8891.6400 | 8517.4500                     | 8.8916    | 8.5175                          | 0             |
| 28/05/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 9.8400    | 13.8100                       | 0.0098    | 0.0138                          | 0             |
| 28/05/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.8555   | 10.9340                       | 72.4348   | 72.0492                         | 6,367         |
| 28/05/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 3145.1000 | 2898.1400                     | 3.1451    | 2.8981                          | 0             |
| 28/05/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1139.5000 | 1278.2000                     | 1.1395    | 1.2782                          | 0             |
| 28/05/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.9720   | 11.0537                       | 73.8085   | 73.4149                         | 0             |
| 28/05/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 2241.3000 | 2053.5600                     | 2.2413    | 2.0536                          | 0             |
| 28/05/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 2444.6600 | 2650.5200                     | 2.4447    | 2.6505                          | 0             |
| 28/05/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.0992   | 11.1843                       | 72.0315   | 71.6298                         | 0             |
| 28/05/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 2711.5500 | 2514.7900                     | 2.7116    | 2.5148                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 2849.9100 | 3054.8000                     | 2.8499    | 3.0548                          | 0             |
| 28/05/2025 | R209 On 06-August-26   |        |              | Bond Future | 11.2410   | 11.3298                       | 73.3528   | 72.9429                         | 0             |
| 28/05/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 3472.6200 | 3252.4500                     | 3.4726    | 3.2525                          | 0             |
| 28/05/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 2786.3500 | 2976.0900                     | 2.7864    | 2.9761                          | 0             |
| 28/05/2025 | R210 On 07-August-25   |        |              | Bond Future | 250.5871  | 250.4099                      | 250.5871  | 250.4099                        | 967           |
| 28/05/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 2147.1300 | 1969.9100                     | 2.1471    | 1.9699                          | 0             |
| 28/05/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.0438  | 251.8623                      | 252.0438  | 251.8623                        | 300           |
| 28/05/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 96.1600   | 277.6800                      | 0.0962    | 0.2777                          | 0             |
| 28/05/2025 | R210 On 05-February-26 |        |              | Bond Future | 256.8846  | 256.6975                      | 256.8846  | 256.6975                        | 0             |
| 28/05/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 3784.6200 | 3597.4700                     | 3.7846    | 3.5975                          | 0             |
| 28/05/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R210 On 07-May-26      |        |              | Bond Future | 258.2446  | 258.0516                      | 258.2446  | 258.0516                        | 0             |
| 28/05/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 2844.6300 | 2651.6300                     | 2.8446    | 2.6516                          | 0             |
| 28/05/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.0502  | 262.8508                      | 263.0502  | 262.8508                        | 0             |
| 28/05/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3210.2300 | 3010.8100                     | 3.2102    | 3.0108                          | 0             |
| 28/05/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.2345    | 9.2894                        | 93.5930   | 93.3729                         | 17,165        |
| 28/05/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 9126.3500 | 8906.4500                     | 9.1264    | 8.9065                          | 0             |
| 28/05/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 0.4700    | 0.6700                        | 0.0005    | 0.0007                          | 0             |
| 28/05/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.3195    | 9.3776                        | 91.8412   | 91.6166                         | 77,772        |
| 28/05/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 3253.5300 | 3083.9600                     | 3.2535    | 3.0840                          | 0             |
| 28/05/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 481.9700  | 536.9800                      | 0.4820    | 0.5370                          | 0             |
| 28/05/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.4230    | 9.4850                        | 93.5833   | 93.3537                         | 0             |
| 28/05/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2742.3700 | 2596.2200                     | 2.7424    | 2.5962                          | 0             |
| 28/05/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1029.2900 | 1112.7600                     | 1.0293    | 1.1128                          | 0             |
| 28/05/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.5372    | 9.6033                        | 91.7739   | 91.5391                         | 0             |
| 28/05/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2397.0200 | 2264.0000                     | 2.3970    | 2.2640                          | 0             |
| 28/05/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1467.8600 | 1569.6700                     | 1.4679    | 1.5697                          | 0             |
| 28/05/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.6774    | 9.7483                        | 93.4589   | 93.2187                         | 0             |
| 28/05/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 2069.7200 | 1950.7800                     | 2.0697    | 1.9508                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 2026.9900 | 2148.2400                     | 2.0270    | 2.1482                          | 0             |
| 28/05/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.3625   | 11.3918                       | 67.7847   | 67.6310                         | 8,597         |
| 28/05/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7726.9100 | 7577.8300                     | 7.7269    | 7.5778                          | 0             |
| 28/05/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 29.2400   | 33.8400                       | 0.0292    | 0.0338                          | 0             |
| 28/05/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.4729   | 11.5032                       | 65.7900   | 65.6331                         | 31,342        |
| 28/05/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 2466.4000 | 2382.0500                     | 2.4664    | 2.3821                          | 0             |
| 28/05/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 1608.7500 | 1681.2900                     | 1.6088    | 1.6813                          | 0             |
| 28/05/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.5943   | 11.6259                       | 67.0377   | 66.8773                         | 0             |
| 28/05/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1623.5800 | 1564.2500                     | 1.6236    | 1.5643                          | 0             |
| 28/05/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 3360.9800 | 3462.0700                     | 3.3610    | 3.4621                          | 0             |
| 28/05/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.7188   | 11.7516                       | 64.9870   | 64.8229                         | 0             |
| 28/05/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 2446.8300 | 2374.6500                     | 2.4468    | 2.3747                          | 0             |
| 28/05/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 3403.3200 | 3495.2200                     | 3.4033    | 3.4952                          | 0             |
| 28/05/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.8568   | 11.8910                       | 66.1790   | 66.0112                         | 0             |
| 28/05/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 3587.9400 | 3499.8500                     | 3.5879    | 3.4999                          | 0             |
| 28/05/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 3034.7300 | 3114.4400                     | 3.0347    | 3.1144                          | 0             |
| 28/05/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.7200   | 11.7496                       | 80.5129   | 80.3267                         | 209,598       |
| 28/05/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 8540.8100 | 8363.4300                     | 8.5408    | 8.3634                          | 0             |
| 28/05/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 61.9000   | 70.7000                       | 0.0619    | 0.0707                          | 0             |
| 28/05/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.8397   | 11.8705                       | 77.6210   | 77.4310                         | 18,439        |
| 28/05/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 2047.6100 | 1966.1100                     | 2.0476    | 1.9661                          | 0             |
| 28/05/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 2668.8200 | 2777.3500                     | 2.6688    | 2.7774                          | 0             |
| 28/05/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.9712   | 12.0033                       | 79.0930   | 78.8987                         | 0             |
| 28/05/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1596.4400 | 1535.1000                     | 1.5964    | 1.5351                          | 0             |
| 28/05/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 4811.0000 | 4943.9300                     | 4.8110    | 4.9439                          | 0             |
| 28/05/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.1054   | 12.1389                       | 76.1243   | 75.9256                         | 260           |
| 28/05/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 2410.6400 | 2333.9200                     | 2.4106    | 2.3339                          | 0             |
| 28/05/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 4766.6600 | 4888.6500                     | 4.7667    | 4.8887                          | 0             |
| 28/05/2025 | R248 On 06-August-26   |        |              | Bond Future | 12.2540   | 12.2890                       | 77.5199   | 77.3167                         | 0             |
| 28/05/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 4418.3300 | 4311.5300                     | 4.4183    | 4.3115                          | 0             |
| 28/05/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 3747.6700 | 3844.0800                     | 3.7477    | 3.8441                          | 0             |
| 28/05/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/05/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |