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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.6760  | 138.7179                      | 138.6760  | 138.7179                        | 5,425         |
| 26/06/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1266.0000 | 1307.9200                     | 1.2660    | 1.3079                          | 0             |
| 26/06/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.8924  | 139.9351                      | 139.8924  | 139.9351                        | 0             |
| 26/06/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 102.3900  | 145.0600                      | 0.1024    | 0.1451                          | 0             |
| 26/06/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 142.5714  | 142.6147                      | 142.5714  | 142.6147                        | 0             |
| 26/06/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 2461.4300 | 2504.6800                     | 2.4614    | 2.5047                          | 0             |
| 26/06/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 143.7976  | 143.8412                      | 143.7976  | 143.8412                        | 0             |
| 26/06/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1977.5900 | 2021.2100                     | 1.9776    | 2.0212                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2029 On 06-August-26   |        |              | Bond Future | 146.4856   | 146.5296                      | 146.4856  | 146.5296                        | 0             |
| 26/06/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 2385.5600  | 2429.5700                     | 2.3856    | 2.4296                          | 0             |
| 26/06/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.5148     | 8.4898                        | 98.3756   | 98.4660                         | 126,864       |
| 26/06/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 1055.8000  | 1148.3500                     | 1.0558    | 1.1484                          | 300           |
| 26/06/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 318.2600   | 320.3900                      | 0.3183    | 0.3204                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 2558.2200  | 2654.9800                     | 2.5582    | 2.6550                          | 300           |
| 26/06/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 51.9600    | 58.3000                       | 0.0520    | 0.0583                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 4547.2000  | 4638.9500                     | 4.5472    | 4.6390                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 4.3300     | 5.6600                        | 0.0043    | 0.0057                          | 300           |
| 26/06/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 6791.4900  | 6881.9200                     | 6.7915    | 6.8819                          | 1,054         |
| 26/06/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 0.2100     | 0.2200                        | 0.0002    | 0.0002                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 8844.9900  | 8935.4100                     | 8.8450    | 8.9354                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 12019.8200 | 12110.2400                    | 12.0198   | 12.1102                         | 0             |
| 26/06/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,054         |
| 26/06/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.5702     | 8.5435                        | 100.2341  | 100.3262                        | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 1320.9100  | 1409.4300                     | 1.3209    | 1.4094                          | 300           |
| 26/06/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 807.4600   | 803.8800                      | 0.8075    | 0.8039                          | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 2537.3600  | 2637.6900                     | 2.5374    | 2.6377                          | 300           |
| 26/06/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 333.3900   | 341.6200                      | 0.3334    | 0.3416                          | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 3448.5600  | 3549.1600                     | 3.4486    | 3.5492                          | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 181.5200   | 190.0200                      | 0.1815    | 0.1900                          | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 5090.4500  | 5188.9600                     | 5.0905    | 5.1890                          | 0             |
| 26/06/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 62.1300    | 68.5400                       | 0.0621    | 0.0685                          | 300           |
| 26/06/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.6342     | 8.6055                        | 98.1216   | 98.2153                         | 0             |
| 26/06/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 3215.2400  | 3334.1100                     | 3.2152    | 3.3341                          | 0             |
| 26/06/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 472.4800   | 497.6700                      | 0.4725    | 0.4977                          | 0             |
| 26/06/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.7259     | 8.6950                        | 99.9462   | 100.0414                        | 0             |
| 26/06/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 2793.9700  | 3051.1100                     | 2.7940    | 3.0511                          | 0             |
| 26/06/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 775.2900   | 937.2400                      | 0.7753    | 0.9372                          | 0             |
| 26/06/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.8445     | 8.8111                        | 97.7802   | 97.8768                         | 0             |
| 26/06/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 2287.3400  | 2188.6400                     | 2.2873    | 2.1886                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1210.8000  | 1015.5100                     | 1.2108    | 1.0155                          | 0             |
| 26/06/2025 | 2031 On 07-August-25   |        |              | Bond Future | 107.4734   | 107.4934                      | 107.4734  | 107.4934                        | 0             |
| 26/06/2025 | 2031 On 07-August-25   | 107.65 | Call         | Bond Future | 966.4200   | 988.4900                      | 0.9664    | 0.9885                          | 0             |
| 26/06/2025 | 2031 On 07-August-25   | 107.65 | Put          | Bond Future | 1143.0700  | 1145.0500                     | 1.1431    | 1.1451                          | 0             |
| 26/06/2025 | 2031 On 06-November-25 |        |              | Bond Future | 109.5302   | 109.5506                      | 109.5302  | 109.5506                        | 699           |
| 26/06/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 1816.2600  | 1833.4800                     | 1.8163    | 1.8335                          | 0             |
| 26/06/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 1976.0800  | 1972.9100                     | 1.9761    | 1.9729                          | 0             |
| 26/06/2025 | 2031 On 05-February-26 |        |              | Bond Future | 109.2435   | 109.2641                      | 109.2435  | 109.2641                        | 0             |
| 26/06/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 1402.3800  | 1414.6900                     | 1.4024    | 1.4147                          | 0             |
| 26/06/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 3918.8900  | 3910.6100                     | 3.9189    | 3.9106                          | 0             |
| 26/06/2025 | 2031 On 07-May-26      |        |              | Bond Future | 111.3010   | 111.3217                      | 111.3010  | 111.3217                        | 0             |
| 26/06/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 1824.2300  | 1836.3800                     | 1.8242    | 1.8364                          | 0             |
| 26/06/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 4363.1900  | 4354.7100                     | 4.3632    | 4.3547                          | 0             |
| 26/06/2025 | 2031 On 06-August-26   |        |              | Bond Future | 110.9571   | 110.9777                      | 110.9571  | 110.9777                        | 0             |
| 26/06/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 1600.5500  | 1611.0100                     | 1.6006    | 1.6110                          | 0             |
| 26/06/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 4453.4300  | 4443.3400                     | 4.4534    | 4.4433                          | 0             |
| 26/06/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.2166     | 9.1919                        | 98.2833   | 98.4005                         | 134,111       |
| 26/06/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 1418.4100  | 1835.7000                     | 1.4184    | 1.8357                          | 300           |
| 26/06/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 554.4600   | 854.5900                      | 0.5545    | 0.8546                          | 0             |
| 26/06/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 3303.5400  | 3626.5200                     | 3.3035    | 3.6265                          | 300           |
| 26/06/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 133.7400   | 339.5600                      | 0.1337    | 0.3396                          | 0             |
| 26/06/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 6251.4000  | 6442.4100                     | 6.2514    | 6.4424                          | 0             |
| 26/06/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 14.7700    | 88.6200                       | 0.0148    | 0.0886                          | 300           |
| 26/06/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 12151.9600 | 12270.0200                    | 12.1520   | 12.2700                         | 0             |
| 26/06/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 0.0100     | 0.9100                        | 0.0000    | 0.0009                          | 0             |
| 26/06/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.2967     | 9.2707                        | 95.9792   | 96.0986                         | 0             |
| 26/06/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1765.8700  | 2053.6400                     | 1.7659    | 2.0536                          | 300           |
| 26/06/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 1293.3900  | 1461.8200                     | 1.2934    | 1.4618                          | 0             |
| 26/06/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 3308.3400  | 3587.5400                     | 3.3083    | 3.5875                          | 300           |
| 26/06/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 590.0700   | 749.9300                      | 0.5901    | 0.7499                          | 0             |
| 26/06/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 5225.6800  | 5461.2600                     | 5.2257    | 5.4613                          | 0             |
| 26/06/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 242.3600   | 358.6000                      | 0.2424    | 0.3586                          | 0             |
| 26/06/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 7074.8600  | 7270.3000                     | 7.0749    | 7.2703                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 104.1600  | 180.2600                      | 0.1042    | 0.1803                          | 300           |
| 26/06/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.3845    | 9.3571                        | 97.7942   | 97.9157                         | 0             |
| 26/06/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 4175.2200 | 4590.6500                     | 4.1752    | 4.5907                          | 0             |
| 26/06/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 811.4200  | 1105.4200                     | 0.8114    | 1.1054                          | 0             |
| 26/06/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.4858    | 9.4570                        | 95.4527   | 95.5761                         | 0             |
| 26/06/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 3950.8600 | 4488.4700                     | 3.9509    | 4.4885                          | 0             |
| 26/06/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 1201.6400 | 1615.8300                     | 1.2016    | 1.6158                          | 0             |
| 26/06/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.6045    | 9.5740                        | 97.2122   | 97.3376                         | 0             |
| 26/06/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 3744.7400 | 4388.8500                     | 3.7447    | 4.3889                          | 0             |
| 26/06/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 1649.9600 | 2168.6600                     | 1.6500    | 2.1687                          | 0             |
| 26/06/2025 | 2033 On 07-August-25   |        |              | Bond Future | 130.7005  | 130.4679                      | 130.7005  | 130.4679                        | 1,648         |
| 26/06/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 2050.5400 | 1817.9400                     | 2.0505    | 1.8179                          | 0             |
| 26/06/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2033 On 06-November-25 |        |              | Bond Future | 131.6632  | 131.4262                      | 131.6632  | 131.4262                        | 5,288         |
| 26/06/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 1476.7700 | 1713.7600                     | 1.4768    | 1.7138                          | 0             |
| 26/06/2025 | 2033 On 05-February-26 |        |              | Bond Future | 134.1848  | 133.9429                      | 134.1848  | 133.9429                        | 0             |
| 26/06/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 1304.7500 | 1062.9100                     | 1.3048    | 1.0629                          | 0             |
| 26/06/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2033 On 07-May-26      |        |              | Bond Future | 135.1509  | 134.9041                      | 135.1509  | 134.9041                        | 0             |
| 26/06/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 9.1100    | 255.9200                      | 0.0091    | 0.2559                          | 0             |
| 26/06/2025 | 2033 On 06-August-26   |        |              | Bond Future | 137.6773  | 137.4255                      | 137.6773  | 137.4255                        | 0             |
| 26/06/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 3427.2800 | 3175.4800                     | 3.4273    | 3.1755                          | 0             |
| 26/06/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   |        |              | Bond Future | 10.4988   | 10.4694                       | 87.1213   | 87.2966                         | 141,409       |
| 26/06/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 678.5900  | 1273.8900                     | 0.6786    | 1.2739                          | 2,541         |
| 26/06/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 1633.3500 | 2053.2900                     | 1.6334    | 2.0533                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 1114.2300 | 1758.5900                     | 1.1142    | 1.7586                          | 300           |
| 26/06/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 1106.8300 | 1575.8300                     | 1.1068    | 1.5758                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1276.4900 | 1927.0400                     | 1.2765    | 1.9270                          | 2,341         |
| 26/06/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 971.4100  | 1446.6000                     | 0.9714    | 1.4466                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1597.2200 | 2248.5500                     | 1.5972    | 2.2486                          | 200           |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 759.8700   | 1235.8400                     | 0.7599    | 1.2358                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 3172.3400  | 3730.4000                     | 3.1723    | 3.7304                          | 300           |
| 26/06/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 250.7600   | 633.4600                      | 0.2508    | 0.6335                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 3516.6900  | 4047.1400                     | 3.5167    | 4.0471                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 198.0200   | 553.1100                      | 0.1980    | 0.5531                          | 2,541         |
| 26/06/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 5321.3500  | 5715.4300                     | 5.3214    | 5.7154                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 56.1100    | 274.8300                      | 0.0561    | 0.2748                          | 2,541         |
| 26/06/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 5479.2200  | 5863.0200                     | 5.4792    | 5.8630                          | 7,500         |
| 26/06/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 50.0900    | 258.5300                      | 0.0501    | 0.2585                          | 7,500         |
| 26/06/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 7424.3800  | 7707.1700                     | 7.4244    | 7.7072                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 11.4800    | 118.9100                      | 0.0115    | 0.1189                          | 2,541         |
| 26/06/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 7476.5900  | 7757.3400                     | 7.4766    | 7.7573                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 11.0200    | 116.4100                      | 0.0110    | 0.1164                          | 300           |
| 26/06/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 9229.9600  | 9458.9200                     | 9.2300    | 9.4589                          | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 2.6400     | 56.2400                       | 0.0026    | 0.0562                          | 2,541         |
| 26/06/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 13348.7600 | 13529.6400                    | 13.3488   | 13.5296                         | 0             |
| 26/06/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 0.0300     | 5.5500                        | 0.0000    | 0.0056                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.5985    | 10.5680                       | 88.7672   | 88.9459                         | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 1643.6800  | 2845.6300                     | 1.6437    | 2.8456                          | 300           |
| 26/06/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 2222.9800  | 3246.2300                     | 2.2230    | 3.2462                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 3384.8100  | 4605.9300                     | 3.3848    | 4.6059                          | 300           |
| 26/06/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 1076.6300  | 2119.0500                     | 1.0766    | 2.1191                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 6160.2500  | 7175.6900                     | 6.1603    | 7.1757                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 399.7400   | 1236.4800                     | 0.3997    | 1.2365                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 8680.8000  | 9482.0600                     | 8.6808    | 9.4821                          | 0             |
| 26/06/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 167.3900   | 789.9500                      | 0.1674    | 0.7900                          | 300           |
| 26/06/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.7057    | 10.6740                       | 86.1872   | 86.3692                         | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 2416.4000  | 3909.0300                     | 2.4164    | 3.9090                          | 1,930         |
| 26/06/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 2736.5600  | 4047.2500                     | 2.7366    | 4.0473                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 3218.1200  | 4741.5500                     | 3.2181    | 4.7416                          | 1,970         |
| 26/06/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 2112.7200  | 3454.2100                     | 2.1127    | 3.4542                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 4309.5600  | 5816.6300                     | 4.3096    | 5.8166                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 1536.0100  | 2861.1400                     | 1.5360    | 2.8611                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 4937.1900  | 6416.7300                     | 4.9372    | 6.4167                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 1292.4600  | 2590.0600                     | 1.2925    | 2.5901                          | 1,930         |
| 26/06/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 5097.9100  | 6569.3900                     | 5.0979    | 6.5694                          | 1,030         |
| 26/06/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 1237.3600  | 2526.9000                     | 1.2374    | 2.5269                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 7033.1300  | 8371.1000                     | 7.0331    | 8.3711                          | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 746.2400   | 1902.2700                     | 0.7462    | 1.9023                          | 1,930         |
| 26/06/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 8838.6000  | 10033.5000                    | 8.8386    | 10.0335                         | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 472.6100   | 1485.5700                     | 0.4726    | 1.4856                          | 1,970         |
| 26/06/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 10893.2500 | 11858.7800                    | 10.8933   | 11.8588                         | 0             |
| 26/06/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 284.1300   | 1067.7200                     | 0.2841    | 1.0677                          | 1,030         |
| 26/06/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.8273    | 10.7944                       | 87.7894   | 87.9744                         | 0             |
| 26/06/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 3433.9800  | 5328.4800                     | 3.4340    | 5.3285                          | 142           |
| 26/06/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 2748.5100  | 4457.9700                     | 2.7485    | 4.4580                          | 0             |
| 26/06/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 4694.8400  | 6592.2200                     | 4.6948    | 6.5922                          | 0             |
| 26/06/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 1987.3300  | 3699.6700                     | 1.9873    | 3.6997                          | 0             |
| 26/06/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 9001.6800  | 10626.1900                    | 9.0017    | 10.6262                         | 0             |
| 26/06/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 759.9300   | 2199.4000                     | 0.7599    | 2.1994                          | 142           |
| 26/06/2025 | 2037 On 06-August-26   |        |              | Bond Future | 10.9643    | 10.9300                       | 85.1479   | 85.3361                         | 0             |
| 26/06/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 6003.0100  | 7705.8200                     | 6.0030    | 7.7058                          | 0             |
| 26/06/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 2042.0000  | 3556.6300                     | 2.0420    | 3.5566                          | 0             |
| 26/06/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.1325   | 139.1230                      | 139.1325  | 139.1230                        | 2,397         |
| 26/06/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 427.4700   | 436.9600                      | 0.4275    | 0.4370                          | 0             |
| 26/06/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.7953   | 141.7856                      | 141.7953  | 141.7856                        | 440           |
| 26/06/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2084.7500  | 2094.4000                     | 2.0848    | 2.0944                          | 0             |
| 26/06/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.3462   | 142.3360                      | 142.3462  | 142.3360                        | 0             |
| 26/06/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 853.7700   | 864.0400                      | 0.8538    | 0.8640                          | 0             |
| 26/06/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.0278   | 145.0171                      | 145.0278  | 145.0171                        | 0             |
| 26/06/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 497.8100   | 487.0700                      | 0.4978    | 0.4871                          | 0             |
| 26/06/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2038 On 06-August-26   |        |              | Bond Future | 145.5381   | 145.5267                      | 145.5381  | 145.5267                        | 0             |
| 26/06/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 818.1200   | 806.6500                      | 0.8181    | 0.8067                          | 0             |
| 26/06/2025 | 2038 On 06-August-26   | 144.72 | Put          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2040 On 07-August-25   |        |              | Bond Future | 10.8908    | 10.8768                       | 86.6684   | 86.7590                         | 59,973        |
| 26/06/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 899.2300   | 1896.5800                     | 0.8992    | 1.8966                          | 400           |
| 26/06/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 1489.3100  | 2396.0700                     | 1.4893    | 2.3961                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 10.90  | Call         | Bond Future | 1214.5700  | 2238.0300                     | 1.2146    | 2.2380                          | 680           |
| 26/06/2025 | 2040 On 07-August-25   | 10.90  | Put          | Bond Future | 1155.1100  | 2087.9800                     | 1.1551    | 2.0880                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 1581.9000  | 2606.2600                     | 1.5819    | 2.6063                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 880.0600   | 1813.8300                     | 0.8801    | 1.8138                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 1996.6700  | 2999.3800                     | 1.9967    | 2.9994                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 659.5200   | 1571.6400                     | 0.6595    | 1.5716                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.20  | Call         | Bond Future | 2451.8500  | 3414.6100                     | 2.4519    | 3.4146                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.20  | Put          | Bond Future | 486.3700   | 1358.5400                     | 0.4864    | 1.3585                          | 680           |
| 26/06/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 3455.1000  | 4300.8100                     | 3.4551    | 4.3008                          | 400           |
| 26/06/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 253.5400   | 1008.6600                     | 0.2535    | 1.0087                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.50  | Call         | Bond Future | 3989.0300  | 4767.1100                     | 3.9890    | 4.7671                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.50  | Put          | Bond Future | 179.5400   | 867.0300                      | 0.1795    | 0.8670                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 5092.6300  | 5734.3300                     | 5.0926    | 5.7343                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 87.0900    | 638.2000                      | 0.0871    | 0.6382                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 6778.8900  | 7240.4200                     | 6.7789    | 7.2404                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 27.5400    | 398.4800                      | 0.0275    | 0.3985                          | 400           |
| 26/06/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 8997.7400  | 9294.3500                     | 8.9977    | 9.2944                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 5.3500     | 211.3700                      | 0.0054    | 0.2114                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 10079.4500 | 10321.8700                    | 10.0795   | 10.3219                         | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 2.3100     | 154.1400                      | 0.0023    | 0.1541                          | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 13646.2200 | 13772.1200                    | 13.6462   | 13.7721                         | 0             |
| 26/06/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 0.0700     | 35.3800                       | 0.0001    | 0.0354                          | 0             |
| 26/06/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.9949    | 10.9804                       | 88.3058   | 88.3981                         | 2,048         |
| 26/06/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 5750.8500  | 7319.2200                     | 5.7509    | 7.3192                          | 0             |
| 26/06/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 618.6000   | 2094.6700                     | 0.6186    | 2.0947                          | 0             |
| 26/06/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.1062    | 11.0912                       | 85.4666   | 85.5605                         | 0             |
| 26/06/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 4194.0400  | 6487.6000                     | 4.1940    | 6.4876                          | 0             |
| 26/06/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 1847.8700  | 4047.5100                     | 1.8479    | 4.0475                          | 0             |
| 26/06/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 5576.5900  | 7797.5800                     | 5.5766    | 7.7976                          | 475           |
| 26/06/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 1288.9400  | 3416.0100                     | 1.2889    | 3.4160                          | 0             |
| 26/06/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 12133.9700 | 13605.0900                    | 12.1340   | 13.6051                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 274.1100   | 1651.3100                     | 0.2741    | 1.6513                          | 475           |
| 26/06/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.2304    | 11.2149                       | 87.0551   | 87.1505                         | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 1882.4200  | 4560.9100                     | 1.8824    | 4.5609                          | 1,460         |
| 26/06/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 5222.8100  | 7805.9100                     | 5.2228    | 7.8059                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 3028.4900  | 5918.1200                     | 3.0285    | 5.9181                          | 820           |
| 26/06/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 3708.3900  | 6502.6300                     | 3.7084    | 6.5026                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 4952.5700  | 7898.4300                     | 4.9526    | 7.8984                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 2323.5400  | 5174.0100                     | 2.3235    | 5.1740                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 5145.7300  | 8086.7500                     | 5.1457    | 8.0868                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 2225.3200  | 5070.9500                     | 2.2253    | 5.0710                          | 1,460         |
| 26/06/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 6395.2400  | 9273.8800                     | 6.3952    | 9.2739                          | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 1702.1400  | 4485.3900                     | 1.7021    | 4.4854                          | 820           |
| 26/06/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 7194.7800  | 10013.7000                    | 7.1948    | 10.0137                         | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1443.3400  | 4166.8700                     | 1.4433    | 4.1669                          | 1,460         |
| 26/06/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 8537.4500  | 11236.0100                    | 8.5375    | 11.2360                         | 0             |
| 26/06/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 1103.6900  | 3706.8600                     | 1.1037    | 3.7069                          | 820           |
| 26/06/2025 | 2040 On 06-August-26   |        |              | Bond Future | 11.3689    | 11.3528                       | 84.1493   | 84.2461                         | 0             |
| 26/06/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 6793.7100  | 9555.4500                     | 6.7937    | 9.5555                          | 0             |
| 26/06/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 2078.3100  | 4743.1900                     | 2.0783    | 4.7432                          | 0             |
| 26/06/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.1811    | 11.1671                       | 81.4508   | 81.5428                         | 45,845        |
| 26/06/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 130.8900   | 1074.9400                     | 0.1309    | 1.0749                          | 9,000         |
| 26/06/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 3884.6900  | 4736.7300                     | 3.8847    | 4.7367                          | 0             |
| 26/06/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 1658.9800  | 3138.9500                     | 1.6590    | 3.1390                          | 9,000         |
| 26/06/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 883.7000   | 2271.6600                     | 0.8837    | 2.2717                          | 0             |
| 26/06/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 4367.8000  | 5500.8900                     | 4.3678    | 5.5009                          | 0             |
| 26/06/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 155.6900   | 1196.7700                     | 0.1557    | 1.1968                          | 9,000         |
| 26/06/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 6321.1500  | 7160.7700                     | 6.3212    | 7.1608                          | 0             |
| 26/06/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 43.6500    | 791.2600                      | 0.0437    | 0.7913                          | 5,600         |
| 26/06/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 12413.1700 | 12683.6700                    | 12.4132   | 12.6837                         | 0             |
| 26/06/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 0.4100     | 178.9000                      | 0.0004    | 0.1789                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.2859    | 11.2714                       | 82.9896   | 83.0834                         | 72,330        |
| 26/06/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 2086.6800  | 4632.3200                     | 2.0867    | 4.6323                          | 11,000        |
| 26/06/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 2319.3800  | 4771.2300                     | 2.3194    | 4.7712                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 4059.5000  | 6599.5200                     | 4.0595    | 6.5995                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 1144.8900 | 3591.1200                     | 1.1449    | 3.5911                          | 11,000        |
| 26/06/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4646.7300 | 7138.8700                     | 4.6467    | 7.1389                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 945.9000  | 3344.2500                     | 0.9459    | 3.3443                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 5206.8200 | 7643.6600                     | 5.2068    | 7.6437                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 791.5600  | 3134.6100                     | 0.7916    | 3.1346                          | 5,800         |
| 26/06/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 6169.2700 | 8496.6400                     | 6.1693    | 8.4966                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 586.8700  | 2820.4500                     | 0.5869    | 2.8205                          | 5,600         |
| 26/06/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 6414.0700 | 8711.7200                     | 6.4141    | 8.7117                          | 0             |
| 26/06/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 544.4100  | 2748.2700                     | 0.5444    | 2.7483                          | 5,800         |
| 26/06/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.3975   | 11.3825                       | 80.1751   | 80.2704                         | 0             |
| 26/06/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 3433.6300 | 6790.7500                     | 3.4336    | 6.7908                          | 0             |
| 26/06/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 2411.2400 | 5672.9900                     | 2.4112    | 5.6730                          | 0             |
| 26/06/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.5207   | 11.5052                       | 81.6652   | 81.7621                         | 0             |
| 26/06/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 4458.2000 | 8531.6400                     | 4.4582    | 8.5316                          | 0             |
| 26/06/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 2744.7600 | 6721.2800                     | 2.7448    | 6.7213                          | 0             |
| 26/06/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.6572   | 11.6412                       | 78.7851   | 78.8835                         | 0             |
| 26/06/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 6702.8900 | 10932.9600                    | 6.7029    | 10.9330                         | 0             |
| 26/06/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 2247.4000 | 6378.9900                     | 2.2474    | 6.3790                          | 0             |
| 26/06/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.4908  | 119.4829                      | 119.4908  | 119.4829                        | 12,424        |
| 26/06/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 800.7800  | 792.8500                      | 0.8008    | 0.7929                          | 0             |
| 26/06/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.5187  | 119.5107                      | 119.5187  | 119.5107                        | 7,518         |
| 26/06/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 5891.2800 | 5899.3300                     | 5.8913    | 5.8993                          | 0             |
| 26/06/2025 | 2046 On 05-February-26 |        |              | Bond Future | 121.8075  | 121.7990                      | 121.8075  | 121.7990                        | 0             |
| 26/06/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 157.4500  | 149.0100                      | 0.1575    | 0.1490                          | 0             |
| 26/06/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2046 On 07-May-26      |        |              | Bond Future | 121.8074  | 121.7984                      | 121.8074  | 121.7984                        | 0             |
| 26/06/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 3142.6200 | 3151.6100                     | 3.1426    | 3.1516                          | 0             |
| 26/06/2025 | 2046 On 06-August-26   |        |              | Bond Future | 124.0831  | 124.0734                      | 124.0831  | 124.0734                        | 0             |
| 26/06/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 1703.1200 | 1693.3900                     | 1.7031    | 1.6934                          | 0             |
| 26/06/2025 | 2046 On 06-August-26   | 122.38 | Put          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 118.3188  | 118.3111                      | 118.3188  | 118.3111                        | 10,256        |
| 26/06/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1571.1900 | 1578.9300                     | 1.5712    | 1.5789                          | 0             |
| 26/06/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 120.5832  | 120.5752                      | 120.5832  | 120.5752                        | 5,109         |
| 26/06/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 3836.8400 | 3844.7700                     | 3.8368    | 3.8448                          | 0             |
| 26/06/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 120.4806  | 120.4722                      | 120.4806  | 120.4722                        | 0             |
| 26/06/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 2339.4400 | 2347.8000                     | 2.3394    | 2.3478                          | 0             |
| 26/06/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 122.7503  | 122.7415                      | 122.7503  | 122.7415                        | 0             |
| 26/06/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 1319.7200 | 1328.5100                     | 1.3197    | 1.3285                          | 0             |
| 26/06/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 122.5914  | 122.5819                      | 122.5914  | 122.5819                        | 0             |
| 26/06/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 678.5600  | 688.1000                      | 0.6786    | 0.6881                          | 0             |
| 26/06/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1152.9760 | 1154.1800                     | 1152.9760 | 1,154.1800                      | 0             |
| 26/06/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1174.7590 | 1175.9860                     | 1174.7590 | 1,175.9860                      | 0             |
| 26/06/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1196.9820 | 1198.2290                     | 1196.9820 | 1,198.2290                      | 0             |
| 26/06/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1219.2720 | 1220.5400                     | 1219.2720 | 1,220.5400                      | 0             |
| 26/06/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1241.5660 | 1242.8540                     | 1241.5660 | 1,242.8540                      | 0             |
| 26/06/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1393.3100 | 1395.6040                     | 1393.3100 | 1,395.6040                      | 0             |
| 26/06/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1419.6340 | 1421.9710                     | 1419.6340 | 1,421.9710                      | 0             |
| 26/06/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1446.4890 | 1448.8680                     | 1446.4890 | 1,448.8680                      | 0             |
| 26/06/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1473.4250 | 1475.8450                     | 1473.4250 | 1,475.8450                      | 0             |
| 26/06/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1500.3670 | 1502.8260                     | 1500.3670 | 1,502.8260                      | 0             |
| 26/06/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1185.0050 | 1186.4570                     | 1185.0050 | 1,186.4570                      | 77            |
| 26/06/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1207.3930 | 1208.8730                     | 1207.3930 | 1,208.8730                      | 0             |
| 26/06/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1230.2330 | 1231.7390                     | 1230.2330 | 1,231.7390                      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | ALBI On 07-May-26       |        |              | Index Future       | 1253.1420 | 1254.6730                     | 1253.1420 | 1,254.6730                      | 0             |
| 26/06/2025 | ALBI On 06-August-26    |        |              | Index Future       | 1276.0560 | 1277.6110                     | 1276.0560 | 1,277.6110                      | 0             |
| 26/06/2025 | C002 On 31-March-32     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 26/06/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 26/06/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 26/06/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C431 On 31-January-31   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 10.6010    |       | 10.5768                       | 86.4708   | 86.5859                         | 0             |
| 26/06/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 12666.1900 |       | 12781.3100                    | 12.6662   | 12.7813                         | 0             |
| 26/06/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 10.7275    |       | 10.7023                       | 84.3307   | 84.4480                         | 0             |
| 26/06/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 5680.5000  |       | 5797.7500                     | 5.6805    | 5.7978                          | 0             |
| 26/06/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 10.8666    |       | 10.8402                       | 85.9454   | 86.0648                         | 0             |
| 26/06/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 2749.8800  |       | 2869.3000                     | 2.7499    | 2.8693                          | 0             |
| 26/06/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.0158    |       | 10.9881                       | 83.7680   | 83.8894                         | 0             |
| 26/06/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 2887.4400  |       | 3008.8600                     | 2.8874    | 3.0089                          | 0             |
| 26/06/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 11.1828    |       | 11.1538                       | 85.3307   | 85.4541                         | 0             |
| 26/06/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 3462.0700  |       | 3585.4600                     | 3.4621    | 3.5855                          | 0             |
| 26/06/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 11.3826    |       | 11.3483                       | 81.1643   | 81.3763                         | 0             |
| 26/06/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 12892.1700 |       | 13104.0900                    | 12.8922   | 13.1041                         | 0             |
| 26/06/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 11.4986    |       | 11.4630                       | 78.4525   | 78.6684                         | 0             |
| 26/06/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 5118.5600  |       | 5334.5000                     | 5.1186    | 5.3345                          | 0             |
| 26/06/2025 | ES42 On 06-November-25  | 12.39  | Put          | Bond Future        | 0.0000     |       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 11.6192    |       | 11.5823                       | 79.9542   | 80.1741                         | 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 |
|------------|------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future        | 1354.4600    | 1574.4200                     | 1.3545    | 1.5744                          | 0             |
| 26/06/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES42 On 07-May-26      |          |              | Bond Future        | 11.7509      | 11.7126                       | 77.1944   | 77.4182                         | 0             |
| 26/06/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future        | 2552.9600    | 2776.8300                     | 2.5530    | 2.7768                          | 0             |
| 26/06/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | ES42 On 06-August-26   |          |              | Bond Future        | 11.8913      | 11.8516                       | 78.6324   | 78.8603                         | 0             |
| 26/06/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future        | 4158.1000    | 4385.9300                     | 4.1581    | 4.3859                          | 0             |
| 26/06/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GOVI On 07-August-25   |          |              | GOVI               | 1166.4070    | 1167.7820                     | 1166.4070 | 1,167.7820                      | 604           |
| 26/06/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI               | 1554070.0000 | 1567820.0000                  | 155.4070  | 156.7820                        | 0             |
| 26/06/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GOVI On 06-November-25 |          |              | GOVI               | 1188.4440    | 1189.8450                     | 1188.4440 | 1,189.8450                      | 0             |
| 26/06/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI               | 764440.0000  | 778450.0000                   | 76.4440   | 77.8450                         | 0             |
| 26/06/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GOVI On 05-February-26 |          |              | GOVI               | 1210.9250    | 1212.3500                     | 1210.9250 | 1,212.3500                      | 0             |
| 26/06/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI               | 609250.0000  | 623500.0000                   | 60.9250   | 62.3500                         | 0             |
| 26/06/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GOVI On 07-May-26      |          |              | GOVI               | 1233.4750    | 1234.9240                     | 1233.4750 | 1,234.9240                      | 42            |
| 26/06/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI               | 564750.0000  | 579240.0000                   | 56.4750   | 57.9240                         | 0             |
| 26/06/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GOVI On 06-August-26   |          |              | GOVI               | 1256.0290    | 1257.5010                     | 1256.0290 | 1,257.5010                      | 0             |
| 26/06/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI               | 670290.0000  | 685010.0000                   | 67.0290   | 68.5010                         | 0             |
| 26/06/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 26/06/2025 | IGOV On 07-August-25   |          |              | Index Future       | 381.1300     | 382.0620                      | 381.1300  | 382.0620                        | 746           |
| 26/06/2025 | IGOV On 06-November-25 |          |              | Index Future       | 388.4240     | 389.3740                      | 388.4240  | 389.3740                        | 8             |
| 26/06/2025 | IGOV On 05-February-26 |          |              | Index Future       | 395.8630     | 396.8300                      | 395.8630  | 396.8300                        | 0             |
| 26/06/2025 | IGOV On 07-May-26      |          |              | Index Future       | 403.3250     | 404.3090                      | 403.3250  | 404.3090                        | 0             |
| 26/06/2025 | IGOV On 06-August-26   |          |              | Index Future       | 410.7880     | 411.7890                      | 410.7880  | 411.7890                        | 0             |
| 26/06/2025 | IS10 On 17-December-25 |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 26/06/2025 | IS10 On 16-March-26    |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 26/06/2025 | IS10 On 15-June-26     |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 26/06/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 26/06/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 26/06/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 26/06/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 26/06/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 26/06/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 26/06/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 26/06/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 26/06/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 26/06/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 8.2950                          | 0             |
| 26/06/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 26/06/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 26/06/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 26/06/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 26/06/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.4238    | 9.3992                        | 106.7255  | 106.8602                        | 7,157         |
| 26/06/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 4871.9500 | 5200.6000                     | 4.8720    | 5.2006                          | 0             |
| 26/06/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 69.1000   | 263.0400                      | 0.0691    | 0.2630                          | 0             |
| 26/06/2025 | R033 On 06-November-25  |        |              | Bond Future            | 9.5087    | 9.4829                        | 103.6982  | 103.8355                        | 0             |
| 26/06/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 4688.2400 | 5189.1000                     | 4.6882    | 5.1891                          | 0             |
| 26/06/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 445.4700  | 809.0800                      | 0.4455    | 0.8091                          | 0             |
| 26/06/2025 | R033 On 05-February-26  |        |              | Bond Future            | 9.6008    | 9.5737                        | 105.6591  | 105.7988                        | 0             |
| 26/06/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 5245.2000 | 6008.0600                     | 5.2452    | 6.0081                          | 0             |
| 26/06/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 795.8800  | 1419.0700                     | 0.7959    | 1.4191                          | 0             |
| 26/06/2025 | R033 On 07-May-26       |        |              | Bond Future            | 9.7057    | 9.6772                        | 102.5800  | 102.7220                        | 0             |
| 26/06/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 4707.7800 | 5525.4000                     | 4.7078    | 5.5254                          | 0             |
| 26/06/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 1415.9800 | 2091.6100                     | 1.4160    | 2.0916                          | 0             |
| 26/06/2025 | R033 On 06-August-26    |        |              | Bond Future            | 9.8262    | 9.7963                        | 104.4702  | 104.6145                        | 0             |
| 26/06/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 4084.4100 | 5242.8800                     | 4.0844    | 5.2429                          | 0             |
| 26/06/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 2068.4800 | 3082.6900                     | 2.0685    | 3.0827                          | 0             |
| 26/06/2025 | R035 On 07-August-25    |        |              | Bond Future            | 9.9877    | 9.9632                        | 97.2203   | 97.3620                         | 94,120        |
| 26/06/2025 | R035 On 07-August-25    | 10.08  | Call         | Bond Future            | 1352.9300 | 2066.0700                     | 1.3529    | 2.0661                          | 300           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 820.2800   | 1391.6500                     | 0.8203    | 1.3917                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 10.40  | Call         | Bond Future | 2669.4200  | 3313.3800                     | 2.6694    | 3.3134                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 10.40  | Put          | Bond Future | 322.0600   | 824.2500                      | 0.3221    | 0.8243                          | 50            |
| 26/06/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 3528.1300  | 4096.9000                     | 3.5281    | 4.0969                          | 300           |
| 26/06/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 180.8400   | 607.8400                      | 0.1808    | 0.6078                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 5149.4500  | 5578.8400                     | 5.1495    | 5.5788                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 60.6700    | 348.2900                      | 0.0607    | 0.3483                          | 8,500         |
| 26/06/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 7216.3600  | 7514.6100                     | 7.2164    | 7.5146                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 13.9800    | 170.4600                      | 0.0140    | 0.1705                          | 17,500        |
| 26/06/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 7421.9800  | 7710.4300                     | 7.4220    | 7.7104                          | 0             |
| 26/06/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 12.0200    | 158.7000                      | 0.0120    | 0.1587                          | 300           |
| 26/06/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 13848.5300 | 13996.2700                    | 13.8485   | 13.9963                         | 0             |
| 26/06/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 0.0200     | 5.9900                        | 0.0000    | 0.0060                          | 0             |
| 26/06/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.0837    | 10.0582                       | 94.5532   | 94.6976                         | 11,545        |
| 26/06/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 1067.5300  | 1855.9600                     | 1.0675    | 1.8560                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 2865.8900  | 3509.8900                     | 2.8659    | 3.5099                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 1401.3700  | 2237.7000                     | 1.4014    | 2.2377                          | 2,000         |
| 26/06/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 2391.4900  | 3083.3900                     | 2.3915    | 3.0834                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1877.2100  | 2749.0600                     | 1.8772    | 2.7491                          | 300           |
| 26/06/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 1898.1600  | 2625.5800                     | 1.8982    | 2.6256                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 2094.4200  | 2974.0400                     | 2.0944    | 2.9740                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 1720.1600  | 2455.3500                     | 1.7202    | 2.4554                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 2999.0900  | 3875.0300                     | 2.9991    | 3.8750                          | 2,000         |
| 26/06/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 1176.3600  | 1907.8700                     | 1.1764    | 1.9079                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 3112.1400  | 3984.9400                     | 3.1121    | 3.9849                          | 2,000         |
| 26/06/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 1124.2200  | 1852.5900                     | 1.1242    | 1.8526                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 3343.4400  | 4208.2500                     | 3.3434    | 4.2083                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 1026.3600  | 1746.7400                     | 1.0264    | 1.7467                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 3661.2400  | 4512.2200                     | 3.6612    | 4.5122                          | 300           |
| 26/06/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 907.7400   | 1614.2900                     | 0.9077    | 1.6143                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 4072.0100  | 4901.7700                     | 4.0720    | 4.9018                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 776.9200   | 1462.2500                     | 0.7769    | 1.4623                          | 8,500         |
| 26/06/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 5196.3800  | 5954.2000                     | 5.1964    | 5.9542                          | 2,000         |
| 26/06/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 513.3900   | 1126.7800                     | 0.5134    | 1.1268                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 5240.9800  | 5995.7500                     | 5.2410    | 5.9958                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 505.1900   | 1115.5300                     | 0.5052    | 1.1155                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 5465.0100  | 6204.1600                     | 5.4650    | 6.2042                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 465.8400   | 1060.5600                     | 0.4658    | 1.0606                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 6377.1900  | 7053.1700                     | 6.3772    | 7.0532                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 334.9800   | 866.5300                      | 0.3350    | 0.8665                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 7449.3000  | 8052.7900                     | 7.4493    | 8.0528                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 228.0500   | 687.1100                      | 0.2281    | 0.6871                          | 2,000         |
| 26/06/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 7543.2600  | 8140.5300                     | 7.5433    | 8.1405                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 220.5100   | 673.3500                      | 0.2205    | 0.6734                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 8580.7400  | 9113.0000                     | 8.5807    | 9.1130                          | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 152.0700   | 539.9000                      | 0.1521    | 0.5399                          | 300           |
| 26/06/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 9903.0700  | 10330.6100                    | 9.9031    | 10.3306                         | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 94.6100    | 377.7200                      | 0.0946    | 0.3777                          | 250           |
| 26/06/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 10091.4900 | 10504.3600                    | 10.0915   | 10.5044                         | 0             |
| 26/06/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 88.4100    | 356.8500                      | 0.0884    | 0.3569                          | 2,000         |
| 26/06/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.1881    | 10.1616                       | 96.3414   | 96.4884                         | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 2435.9800  | 3551.6400                     | 2.4360    | 3.5516                          | 250           |
| 26/06/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 2536.2500  | 3504.8800                     | 2.5363    | 3.5049                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 3294.2700  | 4426.7400                     | 3.2943    | 4.4267                          | 2,000         |
| 26/06/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 1916.7600  | 2902.2000                     | 1.9168    | 2.9022                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 4111.0300  | 5232.2200                     | 4.1110    | 5.2322                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 1499.3000  | 2473.4600                     | 1.4993    | 2.4735                          | 250           |
| 26/06/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 4563.1600  | 5669.9600                     | 4.5632    | 5.6700                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 1316.3200  | 2276.0900                     | 1.3163    | 2.2761                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 5148.9000  | 6231.4100                     | 5.1489    | 6.2314                          | 2,000         |
| 26/06/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 1116.5600  | 2052.0400                     | 1.1166    | 2.0520                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 5388.8400  | 6459.9700                     | 5.3888    | 6.4600                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 1044.8800  | 1968.9800                     | 1.0449    | 1.9690                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 6083.5400  | 7116.3800                     | 6.0835    | 7.1164                          | 0             |
| 26/06/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 864.6100   | 1750.4200                     | 0.8646    | 1.7504                          | 250           |
| 26/06/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 11569.9800 | 12199.9100                    | 11.5700   | 12.1999                         | 0             |
| 26/06/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 169.5300   | 652.4300                      | 0.1695    | 0.6524                          | 2,000         |
| 26/06/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.2974    | 10.2697                       | 93.6288   | 93.7783                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 4731.7300  | 6068.8600                     | 4.7317    | 6.0689                          | 0             |
| 26/06/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 1763.2500  | 2950.8800                     | 1.7633    | 2.9509                          | 0             |
| 26/06/2025 | R035 On 06-August-26   |        |              | Bond Future | 10.4213    | 10.3924                       | 95.3550   | 95.5070                         | 0             |
| 26/06/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 5325.2000  | 6877.1400                     | 5.3252    | 6.8771                          | 0             |
| 26/06/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 2050.9300  | 3450.9000                     | 2.0509    | 3.4509                          | 0             |
| 26/06/2025 | R038 On 07-August-25   |        |              | Bond Future | 10.5435    | 10.5090                       | 106.2398  | 106.4819                        | 6,513         |
| 26/06/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 4851.2200  | 5772.2000                     | 4.8512    | 5.7722                          | 0             |
| 26/06/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 132.0700   | 810.8900                      | 0.1321    | 0.8109                          | 0             |
| 26/06/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.6494    | 10.6136                       | 102.7620  | 103.0087                        | 0             |
| 26/06/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 3645.7900  | 5287.8300                     | 3.6458    | 5.2878                          | 1,770         |
| 26/06/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 1411.1000  | 2806.4300                     | 1.4111    | 2.8064                          | 0             |
| 26/06/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 4891.8600  | 6470.0600                     | 4.8919    | 6.4701                          | 0             |
| 26/06/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 949.2600   | 2280.7500                     | 0.9493    | 2.2808                          | 0             |
| 26/06/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 10818.6700 | 11884.2400                    | 10.8187   | 11.8842                         | 0             |
| 26/06/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 163.6400   | 982.5000                      | 0.1636    | 0.9825                          | 1,770         |
| 26/06/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.7614    | 10.7241                       | 104.7052  | 104.9563                        | 0             |
| 26/06/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 5819.7300  | 8163.7500                     | 5.8197    | 8.1638                          | 0             |
| 26/06/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 1399.8400  | 3492.7000                     | 1.3998    | 3.4927                          | 0             |
| 26/06/2025 | R038 On 07-May-26      |        |              | Bond Future | 10.8835    | 10.8447                       | 101.1667  | 101.4223                        | 0             |
| 26/06/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 5599.3900  | 8322.3300                     | 5.5994    | 8.3223                          | 0             |
| 26/06/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 2281.8800  | 4749.2300                     | 2.2819    | 4.7492                          | 0             |
| 26/06/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.0176    | 10.9772                       | 103.0303  | 103.2902                        | 0             |
| 26/06/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 6966.9900  | 10217.6700                    | 6.9670    | 10.2177                         | 0             |
| 26/06/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 2293.6000  | 5284.3500                     | 2.2936    | 5.2844                          | 0             |
| 26/06/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.0609    | 11.0467                       | 109.0654  | 109.1922                        | 22,800        |
| 26/06/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 16232.0700 | 17563.6000                    | 16.2321   | 17.5636                         | 0             |
| 26/06/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 0.7400     | 1205.4700                     | 0.0007    | 1.2055                          | 0             |
| 26/06/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.1605    | 11.1459                       | 105.2628  | 105.3919                        | 0             |
| 26/06/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 6324.2500  | 12588.8800                    | 6.3243    | 12.5889                         | 0             |
| 26/06/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 1275.7300  | 7411.2400                     | 1.2757    | 7.4112                          | 0             |
| 26/06/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.2645    | 11.2493                       | 107.2532  | 107.3846                        | 0             |
| 26/06/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 4974.2000  | 13477.7700                    | 4.9742    | 13.4778                         | 0             |
| 26/06/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 3054.7600  | 11426.9000                    | 3.0548    | 11.4269                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R053 On 07-May-26      |        |              | Bond Future | 11.3758   | 11.3601                       | 103.3849  | 103.5185                        | 0             |
| 26/06/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 6197.1600 | 16060.2900                    | 6.1972    | 16.0603                         | 0             |
| 26/06/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 3587.4200 | 13316.9700                    | 3.5874    | 13.3170                         | 0             |
| 26/06/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.4960   | 11.4798                       | 105.2891  | 105.4248                        | 0             |
| 26/06/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 9268.9300 | 20727.1300                    | 9.2689    | 20.7271                         | 0             |
| 26/06/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 3091.1600 | 14413.6500                    | 3.0912    | 14.4137                         | 0             |
| 26/06/2025 | R186 On 07-August-25   |        |              | Bond Future | 7.7763    | 7.7549                        | 104.9184  | 104.9462                        | 160,086       |
| 26/06/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1851.2500 | 1879.0200                     | 1.8513    | 1.8790                          | 1,983         |
| 26/06/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 0.0500    | 0.0700                        | 0.0001    | 0.0001                          | 0             |
| 26/06/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2431.2700 | 2459.0300                     | 2.4313    | 2.4590                          | 0             |
| 26/06/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 3143.6200 | 3171.3700                     | 3.1436    | 3.1714                          | 0             |
| 26/06/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 1,983         |
| 26/06/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.8014    | 7.7750                        | 106.9006  | 106.9289                        | 7,266         |
| 26/06/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 451.7700  | 502.3700                      | 0.4518    | 0.5024                          | 0             |
| 26/06/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 102.0300  | 124.3800                      | 0.1020    | 0.1244                          | 0             |
| 26/06/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.8464    | 7.8120                        | 103.6165  | 103.6452                        | 0             |
| 26/06/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 600.7300  | 640.9400                      | 0.6007    | 0.6409                          | 0             |
| 26/06/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 116.5700  | 128.1400                      | 0.1166    | 0.1281                          | 0             |
| 26/06/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.9910    | 7.9423                        | 105.5436  | 105.5725                        | 0             |
| 26/06/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 529.4500  | 565.1800                      | 0.5295    | 0.5652                          | 0             |
| 26/06/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 115.7900  | 122.6300                      | 0.1158    | 0.1226                          | 0             |
| 26/06/2025 | R186 On 06-August-26   |        |              | Bond Future | 8.3610    | 8.2794                        | 102.1837  | 102.2128                        | 0             |
| 26/06/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 222.6700  | 248.0900                      | 0.2227    | 0.2481                          | 0             |
| 26/06/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 148.3100  | 144.6500                      | 0.1483    | 0.1447                          | 0             |
| 26/06/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.1323  | 268.8278                      | 269.1323  | 268.8278                        | 573           |
| 26/06/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2467.7400 | 2772.2000                     | 2.4677    | 2.7722                          | 0             |
| 26/06/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.2828  | 273.9725                      | 274.2828  | 273.9725                        | 460           |
| 26/06/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1357.2400 | 1667.5200                     | 1.3572    | 1.6675                          | 0             |
| 26/06/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.2008  | 273.8840                      | 274.2008  | 273.8840                        | 0             |
| 26/06/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3619.2500  | 3935.9900                     | 3.6193    | 3.9360                          | 0             |
| 26/06/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.3667   | 279.0433                      | 279.3667  | 279.0433                        | 0             |
| 26/06/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1816.7000  | 1493.3300                     | 1.8167    | 1.4933                          | 0             |
| 26/06/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.1628   | 278.8322                      | 279.1628  | 278.8322                        | 0             |
| 26/06/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 302.7900   | 0.0000                        | 0.3028    | 0.0000                          | 0             |
| 26/06/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 27.8100                       | 0.0000    | 0.0278                          | 0             |
| 26/06/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.2369    | 10.2125                       | 76.7976   | 76.9263                         | 11,125        |
| 26/06/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 11519.3200 | 11651.6500                    | 11.5193   | 11.6517                         | 0             |
| 26/06/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 0.0200     | 3.6200                        | 0.0000    | 0.0036                          | 0             |
| 26/06/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.3284    | 10.3031                       | 75.0963   | 75.2274                         | 6,367         |
| 26/06/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 5077.8400  | 5681.0000                     | 5.0778    | 5.6810                          | 0             |
| 26/06/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 410.8100   | 882.8200                      | 0.4108    | 0.8828                          | 0             |
| 26/06/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.4254    | 10.3992                       | 76.5164   | 76.6499                         | 0             |
| 26/06/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 3846.3600  | 4850.3900                     | 3.8464    | 4.8504                          | 0             |
| 26/06/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 1341.8100  | 2212.3300                     | 1.3418    | 2.2123                          | 0             |
| 26/06/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.5316    | 10.5044                       | 74.7878   | 74.9236                         | 0             |
| 26/06/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 4285.5300  | 5391.1300                     | 4.2855    | 5.3911                          | 0             |
| 26/06/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 1667.6300  | 2637.4300                     | 1.6676    | 2.6374                          | 0             |
| 26/06/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.6491    | 10.6209                       | 76.1664   | 76.3045                         | 0             |
| 26/06/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 5269.2100  | 6631.1200                     | 5.2692    | 6.6311                          | 0             |
| 26/06/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 1769.2800  | 2993.1100                     | 1.7693    | 2.9931                          | 0             |
| 26/06/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.2190   | 249.2704                      | 249.2190  | 249.2704                        | 967           |
| 26/06/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 778.9900   | 830.3500                      | 0.7790    | 0.8304                          | 0             |
| 26/06/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R210 On 06-November-25 |        |              | Bond Future | 250.5642   | 250.6165                      | 250.5642  | 250.6165                        | 300           |
| 26/06/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 1575.7800  | 1523.5400                     | 1.5758    | 1.5235                          | 0             |
| 26/06/2025 | R210 On 05-February-26 |        |              | Bond Future | 255.3625   | 255.4154                      | 255.3625  | 255.4154                        | 0             |
| 26/06/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 2262.5400  | 2315.4000                     | 2.2625    | 2.3154                          | 0             |
| 26/06/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R210 On 07-May-26      |        |              | Bond Future | 256.6954   | 256.7484                      | 256.6954  | 256.7484                        | 0             |
| 26/06/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 1295.3500  | 1348.3500                     | 1.2954    | 1.3484                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R210 On 06-August-26   |        |              | Bond Future | 261.4927   | 261.5459                      | 261.4927  | 261.5459                        | 0             |
| 26/06/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 1652.6500  | 1705.8500                     | 1.6527    | 1.7059                          | 0             |
| 26/06/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | R213 On 07-August-25   |        |              | Bond Future | 8.8864     | 8.8615                        | 95.0036   | 95.1055                         | 21,493        |
| 26/06/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 10536.5200 | 10638.5300                    | 10.5365   | 10.6385                         | 0             |
| 26/06/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 0.0000     | 0.1200                        | 0.0000    | 0.0001                          | 0             |
| 26/06/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.9595     | 8.9332                        | 93.2462   | 93.3500                         | 77,823        |
| 26/06/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 4379.5000  | 4521.4100                     | 4.3795    | 4.5214                          | 0             |
| 26/06/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 202.9600   | 241.0600                      | 0.2030    | 0.2411                          | 0             |
| 26/06/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.0423     | 9.0144                        | 95.0097   | 95.1153                         | 0             |
| 26/06/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 3743.2800  | 3979.1600                     | 3.7433    | 3.9792                          | 0             |
| 26/06/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 603.7600   | 734.0300                      | 0.6038    | 0.7340                          | 0             |
| 26/06/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.1333     | 9.1038                        | 93.2244   | 93.3317                         | 0             |
| 26/06/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 3342.3000  | 3672.3700                     | 3.3423    | 3.6724                          | 0             |
| 26/06/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 962.6400   | 1185.3900                     | 0.9626    | 1.1854                          | 0             |
| 26/06/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.2443     | 9.2128                        | 94.9441   | 95.0531                         | 0             |
| 26/06/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 2947.1900  | 3352.7900                     | 2.9472    | 3.3528                          | 0             |
| 26/06/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 1419.2000  | 1715.8100                     | 1.4192    | 1.7158                          | 0             |
| 26/06/2025 | R214 On 07-August-25   |        |              | Bond Future | 10.8437    | 10.8092                       | 70.6021   | 70.7958                         | 6,616         |
| 26/06/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 10515.3200 | 10709.0000                    | 10.5153   | 10.7090                         | 0             |
| 26/06/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 0.2800     | 0.2700                        | 0.0003    | 0.0003                          | 0             |
| 26/06/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.9406    | 10.9050                       | 68.6373   | 68.8347                         | 31,324        |
| 26/06/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4335.5900  | 4497.2900                     | 4.3356    | 4.4973                          | 0             |
| 26/06/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 630.5900   | 594.9600                      | 0.6306    | 0.5950                          | 0             |
| 26/06/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.0439    | 11.0070                       | 69.9354   | 70.1364                         | 0             |
| 26/06/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 3087.9700  | 3213.5300                     | 3.0880    | 3.2135                          | 0             |
| 26/06/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 1927.6800  | 1852.2900                     | 1.9277    | 1.8523                          | 0             |
| 26/06/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.1494    | 11.1113                       | 67.9371   | 68.1416                         | 0             |
| 26/06/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 4108.3700  | 4241.9700                     | 4.1084    | 4.2420                          | 0             |
| 26/06/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 2114.7700  | 2043.8400                     | 2.1148    | 2.0438                          | 0             |
| 26/06/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.2655    | 11.2260                       | 69.1896   | 69.3977                         | 0             |
| 26/06/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 5519.6400  | 5666.5000                     | 5.5196    | 5.6665                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 1955.8400  | 1894.6000                     | 1.9558    | 1.8946                          | 0             |
| 26/06/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.1569    | 11.1377                       | 84.2036   | 84.3347                         | 206,978       |
| 26/06/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 12170.3300 | 12841.2500                    | 12.1703   | 12.8413                         | 0             |
| 26/06/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 0.7400     | 540.5100                      | 0.0007    | 0.5405                          | 0             |
| 26/06/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.2605    | 11.2407                       | 81.3540   | 81.4877                         | 18,439        |
| 26/06/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 4244.9000  | 7807.2600                     | 4.2449    | 7.8073                          | 0             |
| 26/06/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 1133.1200  | 4561.8400                     | 1.1331    | 4.5618                          | 0             |
| 26/06/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.3708    | 11.3502                       | 82.8925   | 83.0286                         | 0             |
| 26/06/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 3334.6600  | 8061.2500                     | 3.3347    | 8.0613                          | 0             |
| 26/06/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 2749.6500  | 7340.2000                     | 2.7497    | 7.3402                          | 0             |
| 26/06/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.4830    | 11.4617                       | 79.9929   | 80.1313                         | 260           |
| 26/06/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 4411.6500  | 10005.5100                    | 4.4117    | 10.0055                         | 0             |
| 26/06/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 2899.0400  | 8354.5200                     | 2.8990    | 8.3545                          | 0             |
| 26/06/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.6060    | 11.5839                       | 81.4672   | 81.6079                         | 0             |
| 26/06/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 6985.2500  | 13478.1900                    | 6.9853    | 13.4782                         | 0             |
| 26/06/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 2367.2500  | 8719.5400                     | 2.3673    | 8.7195                          | 0             |
| 26/06/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 26/06/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |