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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.7160  | 140.6670                      | 140.7160  | 140.6670                        | 4,396         |
| 05/09/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 925.9600  | 876.9600                      | 0.9260    | 0.8770                          | 0             |
| 05/09/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.3337  | 143.2854                      | 143.3337  | 143.2854                        | 0             |
| 05/09/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3223.7100 | 3175.3700                     | 3.2237    | 3.1754                          | 0             |
| 05/09/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.5239  | 144.4746                      | 144.5239  | 144.4746                        | 0             |
| 05/09/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 2703.9400 | 2654.5800                     | 2.7039    | 2.6546                          | 0             |
| 05/09/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 147.2020  | 147.1530                      | 147.2020  | 147.1530                        | 0             |
| 05/09/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 3102.0200 | 3053.0100                     | 3.1020    | 3.0530                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2029 On 05-November-26 |        |              | Bond Future | 148.3118  | 148.2567                      | 148.3118  | 148.2567                        | 0             |
| 05/09/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 751.7500  | 696.6800                      | 0.7518    | 0.6967                          | 0             |
| 05/09/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.1071    | 8.1808                        | 101.8431  | 101.5851                        | 139,289       |
| 05/09/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 2187.7800 | 1957.7900                     | 2.1878    | 1.9578                          | 300           |
| 05/09/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 65.3500   | 93.3800                       | 0.0654    | 0.0934                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 3815.8900 | 3560.1100                     | 3.8159    | 3.5601                          | 300           |
| 05/09/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 2.9400    | 5.1800                        | 0.0029    | 0.0052                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 4876.2700 | 4618.5200                     | 4.8763    | 4.6185                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0.2500    | 0.5200                        | 0.0003    | 0.0005                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 6637.3000 | 6379.2800                     | 6.6373    | 6.3793                          | 0             |
| 05/09/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 05/09/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.1535    | 8.2323                        | 99.7049   | 99.4433                         | 52,847        |
| 05/09/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 4355.8300 | 4104.2300                     | 4.3558    | 4.1042                          | 0             |
| 05/09/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 29.7900   | 39.8300                       | 0.0298    | 0.0398                          | 0             |
| 05/09/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.2162    | 8.3013                        | 101.5308  | 101.2643                        | 0             |
| 05/09/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 3748.2900 | 3510.9100                     | 3.7483    | 3.5109                          | 0             |
| 05/09/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 144.9600  | 174.1200                      | 0.1450    | 0.1741                          | 0             |
| 05/09/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.2964    | 8.3884                        | 99.3784   | 99.1078                         | 0             |
| 05/09/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3057.4000 | 2830.6100                     | 3.0574    | 2.8306                          | 0             |
| 05/09/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 382.7100  | 426.4700                      | 0.3827    | 0.4265                          | 0             |
| 05/09/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.3923    | 8.4936                        | 101.1092  | 100.8302                        | 0             |
| 05/09/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1513.3300 | 1369.1000                     | 1.5133    | 1.3691                          | 0             |
| 05/09/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1519.5700 | 1654.3100                     | 1.5196    | 1.6543                          | 0             |
| 05/09/2025 | 2031 On 06-November-25 |        |              | Bond Future | 110.7939  | 110.7924                      | 110.7939  | 110.7924                        | 1,416         |
| 05/09/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 1107.1700 | 1106.0800                     | 1.1072    | 1.1061                          | 0             |
| 05/09/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 3.2600    | 3.6800                        | 0.0033    | 0.0037                          | 0             |
| 05/09/2025 | 2031 On 05-February-26 |        |              | Bond Future | 110.4556  | 110.4554                      | 110.4556  | 110.4554                        | 0             |
| 05/09/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 21.1400   | 22.3100                       | 0.0211    | 0.0223                          | 0             |
| 05/09/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 1325.5200 | 1326.9500                     | 1.3255    | 1.3270                          | 0             |
| 05/09/2025 | 2031 On 07-May-26      |        |              | Bond Future | 112.5048  | 112.5043                      | 112.5048  | 112.5043                        | 0             |
| 05/09/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 17.2200   | 18.3500                       | 0.0172    | 0.0184                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 1352.4600 | 1354.0100                     | 1.3525    | 1.3540                          | 0             |
| 05/09/2025 | 2031 On 06-August-26   |        |              | Bond Future | 112.1486  | 112.1489                      | 112.1486  | 112.1489                        | 0             |
| 05/09/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 1661.4200 | 1661.0600                     | 1.6614    | 1.6611                          | 0             |
| 05/09/2025 | 2031 On 05-November-26 |        |              | Bond Future | 114.1289  | 114.1251                      | 114.1289  | 114.1251                        | 0             |
| 05/09/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 2638.8800 | 2635.1000                     | 2.6389    | 2.6351                          | 0             |
| 05/09/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.8301    | 8.9033                        | 98.1504   | 97.8060                         | 155,775       |
| 05/09/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 2801.2000 | 2507.6500                     | 2.8012    | 2.5077                          | 300           |
| 05/09/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 157.5200  | 208.4000                      | 0.1575    | 0.2084                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 4903.9300 | 4566.6200                     | 4.9039    | 4.5666                          | 300           |
| 05/09/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 14.4600   | 21.5800                       | 0.0145    | 0.0216                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 7155.1100 | 6811.1000                     | 7.1551    | 6.8111                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0.5900    | 1.0100                        | 0.0006    | 0.0010                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 9141.9200 | 8797.5000                     | 9.1419    | 8.7975                          | 0             |
| 05/09/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0.0200    | 0.0300                        | 0.0000    | 0.0000                          | 300           |
| 05/09/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.9048    | 8.9816                        | 99.9524   | 99.6028                         | 0             |
| 05/09/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 5620.0000 | 5291.8300                     | 5.6200    | 5.2918                          | 0             |
| 05/09/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 98.0100   | 119.5000                      | 0.0980    | 0.1195                          | 0             |
| 05/09/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.9859    | 9.0670                        | 97.6233   | 97.2672                         | 0             |
| 05/09/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 5226.7000 | 4916.1900                     | 5.2267    | 4.9162                          | 0             |
| 05/09/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 306.8900  | 352.5300                      | 0.3069    | 0.3525                          | 0             |
| 05/09/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.0790    | 9.1646                        | 99.4084   | 99.0465                         | 0             |
| 05/09/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 4875.5500 | 4573.7800                     | 4.8756    | 4.5738                          | 0             |
| 05/09/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 584.5900  | 644.6500                      | 0.5846    | 0.6447                          | 0             |
| 05/09/2025 | 2032 On 05-November-26 |        |              | Bond Future | 9.1913    | 9.2828                        | 96.9829   | 96.6111                         | 0             |
| 05/09/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2346.7500 | 2099.7200                     | 2.3468    | 2.0997                          | 0             |
| 05/09/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 2474.4600 | 2599.2300                     | 2.4745    | 2.5992                          | 0             |
| 05/09/2025 | 2033 On 06-November-25 |        |              | Bond Future | 132.9526  | 132.7693                      | 132.9526  | 132.7693                        | 16,140        |
| 05/09/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 187.4400  | 370.7000                      | 0.1874    | 0.3707                          | 0             |
| 05/09/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.4259  | 135.2407                      | 135.4259  | 135.2407                        | 0             |
| 05/09/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2545.9000 | 2360.7100                     | 2.5459    | 2.3607                          | 0             |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2033 On 07-May-26      |        |              | Bond Future | 136.3670   | 136.1783                      | 136.3670  | 136.1783                        | 0             |
| 05/09/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 1207.0200  | 1018.3000                     | 1.2070    | 1.0183                          | 0             |
| 05/09/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2033 On 06-August-26   |        |              | Bond Future | 138.8941   | 138.7031                      | 138.8941  | 138.7031                        | 0             |
| 05/09/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 4644.0900  | 4453.0800                     | 4.6441    | 4.4531                          | 0             |
| 05/09/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2033 On 05-November-26 |        |              | Bond Future | 139.7527   | 139.5532                      | 139.7527  | 139.5532                        | 0             |
| 05/09/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 2492.6700  | 2293.2100                     | 2.4927    | 2.2932                          | 0             |
| 05/09/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.1551    | 10.2176                       | 91.4183   | 91.0378                         | 185,064       |
| 05/09/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 2603.6600  | 2339.5300                     | 2.6037    | 2.3395                          | 300           |
| 05/09/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 531.9000   | 648.2800                      | 0.5319    | 0.6483                          | 0             |
| 05/09/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 5044.9800  | 4693.8600                     | 5.0450    | 4.6939                          | 300           |
| 05/09/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 85.7400    | 115.1300                      | 0.0857    | 0.1151                          | 0             |
| 05/09/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 8415.9300  | 8037.6800                     | 8.4159    | 8.0377                          | 0             |
| 05/09/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 4.3600     | 6.6200                        | 0.0044    | 0.0066                          | 0             |
| 05/09/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 11164.6900 | 10784.3300                    | 11.1647   | 10.7843                         | 0             |
| 05/09/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0.2200     | 0.3700                        | 0.0002    | 0.0004                          | 300           |
| 05/09/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.2532    | 10.3180                       | 88.8382   | 88.4517                         | 5             |
| 05/09/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 3459.4300  | 3208.3900                     | 3.4594    | 3.2084                          | 1,930         |
| 05/09/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 1128.6700  | 1264.0800                     | 1.1287    | 1.2641                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 4467.0900  | 4179.3300                     | 4.4671    | 4.1793                          | 1,970         |
| 05/09/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 710.7700   | 809.4600                      | 0.7108    | 0.8095                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 5809.0300  | 5484.9500                     | 5.8090    | 5.4850                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 384.5600   | 446.9300                      | 0.3846    | 0.4469                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 6568.6600  | 6229.9500                     | 6.5687    | 6.2300                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 273.0100   | 320.7500                      | 0.2730    | 0.3208                          | 1,930         |
| 05/09/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 6761.7600  | 6419.9400                     | 6.7618    | 6.4199                          | 1,030         |
| 05/09/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 250.2900   | 294.9200                      | 0.2503    | 0.2949                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 9024.5100  | 8656.8500                     | 9.0245    | 8.6569                          | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 86.7000    | 105.4900                      | 0.0867    | 0.1055                          | 1,930         |
| 05/09/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 11047.4200 | 10668.7400                    | 11.0474   | 10.6687                         | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 30.5100    | 38.2800                       | 0.0305    | 0.0383                          | 1,970         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 13267.4000 | 12883.2000                    | 13.2674   | 12.8832                         | 0             |
| 05/09/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 7.3600     | 9.6100                        | 0.0074    | 0.0096                          | 1,030         |
| 05/09/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.3610    | 10.4284                       | 90.4649   | 90.0712                         | 0             |
| 05/09/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 4673.3800  | 4406.5300                     | 4.6734    | 4.4065                          | 142           |
| 05/09/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 1312.4100  | 1439.2300                     | 1.3124    | 1.4392                          | 0             |
| 05/09/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 6164.2800  | 5859.2500                     | 6.1643    | 5.8593                          | 0             |
| 05/09/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 781.2700   | 869.9100                      | 0.7813    | 0.8699                          | 0             |
| 05/09/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 11070.6900 | 10701.6600                    | 11.0707   | 10.7017                         | 0             |
| 05/09/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 153.4400   | 178.0800                      | 0.1534    | 0.1781                          | 142           |
| 05/09/2025 | 2037 On 06-August-26   |        |              | Bond Future | 10.4807    | 10.5508                       | 87.8592   | 87.4591                         | 0             |
| 05/09/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 2220.3500  | 2071.0100                     | 2.2204    | 2.0710                          | 2,541         |
| 05/09/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 4913.9200  | 5164.6800                     | 4.9139    | 5.1647                          | 0             |
| 05/09/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 3854.1100  | 3630.7800                     | 3.8541    | 3.6308                          | 0             |
| 05/09/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 2610.0900  | 2786.8600                     | 2.6101    | 2.7869                          | 2,541         |
| 05/09/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 5935.4900  | 5652.1400                     | 5.9355    | 5.6521                          | 0             |
| 05/09/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 1408.7700  | 1525.5200                     | 1.4088    | 1.5255                          | 2,541         |
| 05/09/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 7590.2300  | 7275.7600                     | 7.5902    | 7.2758                          | 0             |
| 05/09/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 918.0000   | 1003.6300                     | 0.9180    | 1.0036                          | 0             |
| 05/09/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.6038    | 10.6773                       | 89.3883   | 88.9779                         | 0             |
| 05/09/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 3723.9000  | 3516.5800                     | 3.7239    | 3.5166                          | 0             |
| 05/09/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 3633.2500  | 3836.3300                     | 3.6333    | 3.8363                          | 0             |
| 05/09/2025 | 2038 On 06-November-25 |        |              | Bond Future | 142.7433   | 142.7395                      | 142.7433  | 142.7395                        | 2,621         |
| 05/09/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 1136.6900  | 1140.4800                     | 1.1367    | 1.1405                          | 0             |
| 05/09/2025 | 2038 On 05-February-26 |        |              | Bond Future | 143.2204   | 143.2181                      | 143.2204  | 143.2181                        | 0             |
| 05/09/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 20.4400    | 18.1300                       | 0.0204    | 0.0181                          | 0             |
| 05/09/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.8775   | 145.8751                      | 145.8775  | 145.8751                        | 0             |
| 05/09/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 1347.5100  | 1345.1100                     | 1.3475    | 1.3451                          | 0             |
| 05/09/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2038 On 06-August-26   |        |              | Bond Future | 146.3649   | 146.3634                      | 146.3649  | 146.3634                        | 0             |
| 05/09/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 1644.9000  | 1643.4300                     | 1.6449    | 1.6434                          | 0             |
| 05/09/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2038 On 05-November-26 |        |              | Bond Future | 148.9508   | 148.9440                      | 148.9508  | 148.9440                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 2640.7600  | 2634.0100                     | 2.6408    | 2.6340                          | 0             |
| 05/09/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.6299    | 10.6975                       | 90.6729   | 90.2270                         | 35,572        |
| 05/09/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 7518.5200  | 7081.4900                     | 7.5185    | 7.0815                          | 0             |
| 05/09/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 19.1700    | 28.0600                       | 0.0192    | 0.0281                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.7352    | 10.8052                       | 87.8285   | 87.3755                         | 36,614        |
| 05/09/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 1389.0300  | 1239.6200                     | 1.3890    | 1.2396                          | 680           |
| 05/09/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 3944.3700  | 4247.9900                     | 3.9444    | 4.2480                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 2399.0600  | 2175.8500                     | 2.3991    | 2.1759                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 2303.0700  | 2532.8900                     | 2.3031    | 2.5329                          | 680           |
| 05/09/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 3836.9800  | 3535.8900                     | 3.8370    | 3.5359                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 1202.3000  | 1354.2400                     | 1.2023    | 1.3542                          | 680           |
| 05/09/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 5346.1300  | 4989.9600                     | 5.3461    | 4.9900                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 638.0100   | 734.8700                      | 0.6380    | 0.7349                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 6971.6600  | 6576.3500                     | 6.9717    | 6.5764                          | 475           |
| 05/09/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 322.0600   | 379.7800                      | 0.3221    | 0.3798                          | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 14230.8100 | 13780.5500                    | 14.2308   | 13.7806                         | 0             |
| 05/09/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 9.0000     | 11.7700                       | 0.0090    | 0.0118                          | 475           |
| 05/09/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.8492    | 10.9219                       | 89.4368   | 88.9753                         | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 2627.5600  | 2419.9500                     | 2.6276    | 2.4200                          | 1,460         |
| 05/09/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 3586.3200  | 3840.2000                     | 3.5863    | 3.8402                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 3893.9200  | 3622.5300                     | 3.8939    | 3.6225                          | 820           |
| 05/09/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 2192.1900  | 2382.2900                     | 2.1922    | 2.3823                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 6066.8600  | 5720.4600                     | 6.0669    | 5.7205                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 1056.2000  | 1171.2900                     | 1.0562    | 1.1713                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 6287.2100  | 5935.1700                     | 6.2872    | 5.9352                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 985.1700   | 1094.6200                     | 0.9852    | 1.0946                          | 1,460         |
| 05/09/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 7704.7000  | 7321.8100                     | 7.7047    | 7.3218                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 629.9700   | 708.5700                      | 0.6300    | 0.7086                          | 820           |
| 05/09/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 8614.8600  | 8217.2200                     | 8.6149    | 8.2172                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 481.7900   | 545.6400                      | 0.4818    | 0.5456                          | 1,460         |
| 05/09/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 10122.5300 | 9705.7200                     | 10.1225   | 9.7057                          | 0             |
| 05/09/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 307.1400   | 351.8200                      | 0.3071    | 0.3518                          | 820           |
| 05/09/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.9746    | 11.0500                       | 86.5615   | 86.0923                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 8166.9600 | 7796.6300                     | 8.1670    | 7.7966                          | 0             |
| 05/09/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 1039.3100 | 1138.1500                     | 1.0393    | 1.1382                          | 0             |
| 05/09/2025 | 2040 On 05-November-26 |        |              | Bond Future | 11.1021   | 11.1809                       | 88.0675   | 87.5869                         | 0             |
| 05/09/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 3943.7500 | 3698.9000                     | 3.9438    | 3.6989                          | 0             |
| 05/09/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 4201.7900 | 4437.5500                     | 4.2018    | 4.4376                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.9098   | 10.9723                       | 85.4811   | 85.0588                         | 129,716       |
| 05/09/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 2870.6700 | 2579.2400                     | 2.8707    | 2.5792                          | 11,000        |
| 05/09/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 611.8600  | 742.6900                      | 0.6119    | 0.7427                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 5510.7000 | 5123.1600                     | 5.5107    | 5.1232                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 104.5800  | 139.3000                      | 0.1046    | 0.1393                          | 11,000        |
| 05/09/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 6253.1800 | 5853.2000                     | 6.2532    | 5.8532                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 60.8400   | 83.1200                       | 0.0608    | 0.0831                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 6942.4700 | 6534.4800                     | 6.9425    | 6.5345                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 35.7000   | 49.9700                       | 0.0357    | 0.0500                          | 5,800         |
| 05/09/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 8088.5800 | 7672.9000                     | 8.0886    | 7.6729                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 14.6700   | 21.2500                       | 0.0147    | 0.0213                          | 5,600         |
| 05/09/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 8372.8100 | 7955.9200                     | 8.3728    | 7.9559                          | 0             |
| 05/09/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 11.6400   | 17.0100                       | 0.0116    | 0.0170                          | 5,800         |
| 05/09/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.0149   | 11.0795                       | 82.6667   | 82.2377                         | 16            |
| 05/09/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 601.9900  | 534.2800                      | 0.6020    | 0.5343                          | 9,000         |
| 05/09/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 7305.5400 | 7666.8300                     | 7.3055    | 7.6668                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 2079.3500 | 1893.8600                     | 2.0794    | 1.8939                          | 9,000         |
| 05/09/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 2851.8600 | 3095.3700                     | 2.8519    | 3.0954                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 3222.9400 | 2971.9400                     | 3.2229    | 2.9719                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 1677.6800 | 1855.6800                     | 1.6777    | 1.8557                          | 4,500         |
| 05/09/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 4018.4000 | 3733.1300                     | 4.0184    | 3.7331                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 1194.1900 | 1337.9200                     | 1.1942    | 1.3379                          | 9,000         |
| 05/09/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 4230.4100 | 3936.9900                     | 4.2304    | 3.9370                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 1091.4800 | 1227.0600                     | 1.0915    | 1.2271                          | 4,500         |
| 05/09/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 4494.8200 | 4191.5900                     | 4.4948    | 4.1916                          | 0             |
| 05/09/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 980.8200  | 1106.5900                     | 0.9808    | 1.1066                          | 0             |
| 05/09/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.1277   | 11.1946                       | 84.1804   | 83.7433                         | 0             |
| 05/09/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 5567.0000 | 5258.1500                     | 5.5670    | 5.2582                          | 0             |
| 05/09/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 1338.3900 | 1466.5800                     | 1.3384    | 1.4666                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.2510   | 11.3203                       | 81.3342   | 80.8899                         | 0             |
| 05/09/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 8144.1400 | 7800.2400                     | 8.1441    | 7.8002                          | 0             |
| 05/09/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 1139.4700 | 1239.8900                     | 1.1395    | 1.2399                          | 0             |
| 05/09/2025 | 2044 On 05-November-26 |        |              | Bond Future | 11.3754   | 11.4477                       | 82.7491   | 82.2940                         | 0             |
| 05/09/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 4084.5400 | 3854.5700                     | 4.0845    | 3.8546                          | 0             |
| 05/09/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 4308.4400 | 4533.6200                     | 4.3084    | 4.5336                          | 0             |
| 05/09/2025 | 2046 On 06-November-25 |        |              | Bond Future | 120.9924  | 121.0777                      | 120.9924  | 121.0777                        | 19,630        |
| 05/09/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 4417.6000 | 4332.3300                     | 4.4176    | 4.3323                          | 0             |
| 05/09/2025 | 2046 On 05-February-26 |        |              | Bond Future | 123.2433  | 123.3315                      | 123.2433  | 123.3315                        | 0             |
| 05/09/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 1593.2700 | 1681.4700                     | 1.5933    | 1.6815                          | 0             |
| 05/09/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2046 On 07-May-26      |        |              | Bond Future | 123.2211  | 123.3108                      | 123.2211  | 123.3108                        | 0             |
| 05/09/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 1728.9200 | 1639.1700                     | 1.7289    | 1.6392                          | 0             |
| 05/09/2025 | 2046 On 06-August-26   |        |              | Bond Future | 125.5038  | 125.5962                      | 125.5038  | 125.5962                        | 0             |
| 05/09/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 3123.7900 | 3216.2100                     | 3.1238    | 3.2162                          | 0             |
| 05/09/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2046 On 05-November-26 |        |              | Bond Future | 125.3760  | 125.4657                      | 125.3760  | 125.4657                        | 0             |
| 05/09/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 104.0000  | 14.3200                       | 0.1040    | 0.0143                          | 0             |
| 05/09/2025 | 2050 On 06-November-25 |        |              | Bond Future | 122.2264  | 122.2231                      | 122.2264  | 122.2231                        | 17,837        |
| 05/09/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future | 2193.5900 | 2196.9000                     | 2.1936    | 2.1969                          | 0             |
| 05/09/2025 | 2050 On 05-February-26 |        |              | Bond Future | 122.0728  | 122.0707                      | 122.0728  | 122.0707                        | 0             |
| 05/09/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future | 747.2100  | 749.2700                      | 0.7472    | 0.7493                          | 0             |
| 05/09/2025 | 2050 On 07-May-26      |        |              | Bond Future | 124.3375  | 124.3354                      | 124.3375  | 124.3354                        | 0             |
| 05/09/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 267.5000  | 265.4200                      | 0.2675    | 0.2654                          | 0             |
| 05/09/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 2050 On 06-August-26   |        |              | Bond Future | 124.1726  | 124.1713                      | 124.1726  | 124.1713                        | 0             |
| 05/09/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 902.5800  | 901.3200                      | 0.9026    | 0.9013                          | 0             |
| 05/09/2025 | 2050 On 06-August-26   | 123.27 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 126.3661  | 126.3603                      | 126.3661  | 126.3603                        | 0             |
| 05/09/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 2526.1400 | 2520.2800                     | 2.5261    | 2.5203                          | 0             |
| 05/09/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1197.5770 | 1194.0510                     | 1197.5770 | 1,194.0510                      | 0             |
| 05/09/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1219.5640 | 1215.9870                     | 1219.5640 | 1,215.9870                      | 0             |
| 05/09/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1241.9100 | 1238.2660                     | 1241.9100 | 1,238.2660                      | 0             |
| 05/09/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1264.4030 | 1260.7050                     | 1264.4030 | 1,260.7050                      | 0             |
| 05/09/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1286.7450 | 1282.9370                     | 1286.7450 | 1,282.9370                      | 0             |
| 05/09/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1459.8980 | 1453.9360                     | 1459.8980 | 1,453.9360                      | 0             |
| 05/09/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1486.7020 | 1480.6470                     | 1486.7020 | 1,480.6470                      | 0             |
| 05/09/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1513.9420 | 1507.7750                     | 1513.9420 | 1,507.7750                      | 0             |
| 05/09/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1541.3630 | 1535.0970                     | 1541.3630 | 1,535.0970                      | 0             |
| 05/09/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1568.5990 | 1562.1680                     | 1568.5990 | 1,562.1680                      | 0             |
| 05/09/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1235.4420 | 1230.7820                     | 1235.4420 | 1,230.7820                      | 76            |
| 05/09/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1258.1250 | 1253.3930                     | 1258.1250 | 1,253.3930                      | 0             |
| 05/09/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1281.1770 | 1276.3570                     | 1281.1770 | 1,276.3570                      | 0             |
| 05/09/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1304.3810 | 1299.4860                     | 1304.3810 | 1,299.4860                      | 0             |
| 05/09/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1327.4300 | 1322.4020                     | 1327.4300 | 1,322.4020                      | 0             |
| 05/09/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 05/09/2025 | C040 On 31-January-40  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 05/09/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 05/09/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 10.2061   | 10.2845                       | 86.7929   | 86.4167                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | ES33 On 06-November-25 | 12.01    | Call         | Bond Future | 8142.6500    | 7766.4500                     | 8.1427    | 7.7665                          | 0             |
| 05/09/2025 | ES33 On 06-November-25 | 12.01    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 05-February-26 |          |              | Bond Future | 10.3305      | 10.4124                       | 88.4075   | 88.0252                         | 0             |
| 05/09/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 5212.0200    | 4829.7700                     | 5.2120    | 4.8298                          | 0             |
| 05/09/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 07-May-26      |          |              | Bond Future | 10.4591      | 10.5450                       | 86.2531   | 85.8637                         | 0             |
| 05/09/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 5372.5500    | 4983.1100                     | 5.3726    | 4.9831                          | 0             |
| 05/09/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.6011      | 10.6910                       | 87.8501   | 87.4542                         | 0             |
| 05/09/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 5981.5000    | 5585.5500                     | 5.9815    | 5.5856                          | 0             |
| 05/09/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.7645      | 10.8597                       | 85.6082   | 85.2021                         | 0             |
| 05/09/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 279.7800     | 0.0000                        | 0.2798    | 0.0000                          | 0             |
| 05/09/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0.0000       | 126.3100                      | 0.0000    | 0.1263                          | 0             |
| 05/09/2025 | ES42 On 06-November-25 |          |              | Bond Future | 11.1735      | 11.2567                       | 80.4598   | 79.9386                         | 0             |
| 05/09/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 7125.8600    | 6604.7200                     | 7.1259    | 6.6047                          | 0             |
| 05/09/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES42 On 05-February-26 |          |              | Bond Future | 11.2891      | 11.3752                       | 81.9565   | 81.4265                         | 0             |
| 05/09/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 3356.7600    | 2826.8000                     | 3.3568    | 2.8268                          | 0             |
| 05/09/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES42 On 07-May-26      |          |              | Bond Future | 11.4120      | 11.5013                       | 79.2121   | 78.6722                         | 0             |
| 05/09/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 4570.6800    | 4030.8000                     | 4.5707    | 4.0308                          | 0             |
| 05/09/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES42 On 06-August-26   |          |              | Bond Future | 11.5411      | 11.6338                       | 80.6775   | 80.1283                         | 0             |
| 05/09/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 6203.1500    | 5653.9300                     | 6.2032    | 5.6539                          | 0             |
| 05/09/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES42 On 05-November-26 |          |              | Bond Future | 11.6819      | 11.7787                       | 77.8368   | 77.2748                         | 0             |
| 05/09/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 128.0600     | 689.9700                      | 0.1281    | 0.6900                          | 0             |
| 05/09/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1215.2920    | 1210.8660                     | 1215.2920 | 1,210.8660                      | 604           |
| 05/09/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1032920.0000 | 988660.0000                   | 103.2920  | 98.8660                         | 0             |
| 05/09/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1237.6050    | 1233.1110                     | 1237.6050 | 1,233.1110                      | 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 |
|------------|-------------------------|----------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI                   | 876050.0000 | 831110.0000                   | 87.6050   | 83.1110                         | 0             |
| 05/09/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | GOVI On 07-May-26       |          |              | GOVI                   | 1260.2810   | 1255.7030                     | 1260.2810 | 1,255.7030                      | 42            |
| 05/09/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI                   | 832810.0000 | 787030.0000                   | 83.2810   | 78.7030                         | 0             |
| 05/09/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | GOVI On 06-August-26    |          |              | GOVI                   | 1283.1070   | 1278.4580                     | 1283.1070 | 1,278.4580                      | 0             |
| 05/09/2025 | GOVI On 06-August-26    | 1,189.00 | Call         | GOVI                   | 941070.0000 | 894580.0000                   | 94.1070   | 89.4580                         | 0             |
| 05/09/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | GOVI On 05-November-26  |          |              | GOVI                   | 1305.7800   | 1301.0030                     | 1305.7800 | 1,301.0030                      | 0             |
| 05/09/2025 | GOVI On 05-November-26  | 1,277.00 | Call         | GOVI                   | 287800.0000 | 240030.0000                   | 28.7800   | 24.0030                         | 0             |
| 05/09/2025 | GOVI On 05-November-26  | 1,277.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000    | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 05/09/2025 | IGOV On 06-November-25  |          |              | Index Future           | 392.1930    | 392.1450                      | 392.1930  | 392.1450                        | 754           |
| 05/09/2025 | IGOV On 05-February-26  |          |              | Index Future           | 399.4890    | 399.4450                      | 399.4890  | 399.4450                        | 0             |
| 05/09/2025 | IGOV On 07-May-26       |          |              | Index Future           | 406.9020    | 406.8570                      | 406.9020  | 406.8570                        | 0             |
| 05/09/2025 | IGOV On 06-August-26    |          |              | Index Future           | 414.3640    | 414.3210                      | 414.3640  | 414.3210                        | 0             |
| 05/09/2025 | IGOV On 05-November-26  |          |              | Index Future           | 421.7760    | 421.7180                      | 421.7760  | 421.7180                        | 0             |
| 05/09/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800     | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 05/09/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200     | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 05/09/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400     | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 05/09/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700     | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 05/09/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000     | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 05/09/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000     | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 05/09/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600     | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 05/09/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100     | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 05/09/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400     | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 05/09/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900     | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 05/09/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800     | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 05/09/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200     | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 05/09/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830      | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 05/09/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.3400      | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 05/09/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.3720      | 8.3720                        | 91.6280   | 91.6280                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | JBAF On 18-March-26    |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 05/09/2025 | JBAF On 17-June-26     |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 05/09/2025 | R033 On 06-November-25 |        |              | Bond Future            | 9.0229    | 9.0959                        | 106.3200  | 105.9202                        | 28,586        |
| 05/09/2025 | R033 On 06-November-25 | 10.33  | Call         | Bond Future            | 6867.1700 | 6469.3600                     | 6.8672    | 6.4694                          | 0             |
| 05/09/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future            | 2.6600    | 4.5600                        | 0.0027    | 0.0046                          | 0             |
| 05/09/2025 | R033 On 05-February-26 |        |              | Bond Future            | 9.1016    | 9.1781                        | 108.2720  | 107.8661                        | 0             |
| 05/09/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future            | 7125.4600 | 6735.5300                     | 7.1255    | 6.7355                          | 0             |
| 05/09/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future            | 63.2700   | 79.1900                       | 0.0633    | 0.0792                          | 0             |
| 05/09/2025 | R033 On 07-May-26      |        |              | Bond Future            | 9.1865    | 9.2670                        | 105.2117  | 104.7983                        | 0             |
| 05/09/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future            | 6185.2500 | 5818.0600                     | 6.1853    | 5.8181                          | 0             |
| 05/09/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future            | 261.7400  | 307.9500                      | 0.2617    | 0.3080                          | 0             |
| 05/09/2025 | R033 On 06-August-26   |        |              | Bond Future            | 9.2824    | 9.3669                        | 107.1353  | 106.7152                        | 0             |
| 05/09/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future            | 5350.5800 | 5017.2200                     | 5.3506    | 5.0172                          | 0             |
| 05/09/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future            | 669.6000  | 756.3200                      | 0.6696    | 0.7563                          | 0             |
| 05/09/2025 | R033 On 05-November-26 |        |              | Bond Future            | 9.3954    | 9.4853                        | 103.9618  | 103.5305                        | 0             |
| 05/09/2025 | R033 On 05-November-26 | 9.33   | Call         | Bond Future            | 2193.7900 | 1965.2800                     | 2.1938    | 1.9653                          | 0             |
| 05/09/2025 | R033 On 05-November-26 | 9.33   | Put          | Bond Future            | 2508.8900 | 2711.7000                     | 2.5089    | 2.7117                          | 0             |
| 05/09/2025 | R035 On 06-November-25 |        |              | Bond Future            | 9.6222    | 9.6848                        | 97.2148   | 96.8478                         | 119,989       |
| 05/09/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future            | 1752.3000 | 1544.2000                     | 1.7523    | 1.5442                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future            | 889.0500  | 1047.9300                     | 0.8891    | 1.0479                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future            | 2265.2100 | 2021.7000                     | 2.2652    | 2.0217                          | 2,000         |
| 05/09/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future            | 593.7200  | 717.1900                      | 0.5937    | 0.7172                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future            | 2981.5000 | 2699.0000                     | 2.9815    | 2.6990                          | 300           |
| 05/09/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future            | 340.8400  | 425.3200                      | 0.3408    | 0.4253                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future            | 3301.6800 | 3005.2300                     | 3.3017    | 3.0052                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future            | 265.8100  | 336.3400                      | 0.2658    | 0.3363                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future            | 4024.9400 | 3703.6900                     | 4.0249    | 3.7037                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future            | 149.7000  | 195.4300                      | 0.1497    | 0.1954                          | 50            |
| 05/09/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future            | 4579.6000 | 4244.6800                     | 4.5796    | 4.2447                          | 2,000         |
| 05/09/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future            | 95.2600   | 127.3200                      | 0.0953    | 0.1273                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future            | 4733.2900 | 4395.2400                     | 4.7333    | 4.3952                          | 2,000         |
| 05/09/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future            | 83.7600   | 112.6900                      | 0.0838    | 0.1127                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future            | 5042.9300 | 4699.3200                     | 5.0429    | 4.6993                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 64.2400    | 87.6100                       | 0.0642    | 0.0876                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 5459.5500  | 5109.8600                     | 5.4596    | 5.1099                          | 300           |
| 05/09/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 44.4400    | 61.7300                       | 0.0444    | 0.0617                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 5984.0200  | 5628.5900                     | 5.9840    | 5.6286                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 27.3200    | 38.8700                       | 0.0273    | 0.0389                          | 8,500         |
| 05/09/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 7351.8800  | 6988.5700                     | 7.3519    | 6.9886                          | 2,000         |
| 05/09/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 7.2800     | 10.9500                       | 0.0073    | 0.0110                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 7404.3000  | 7040.8300                     | 7.4043    | 7.0408                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 6.9000     | 10.4100                       | 0.0069    | 0.0104                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 7666.0600  | 7301.8400                     | 7.6661    | 7.3018                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 5.2800     | 8.0400                        | 0.0053    | 0.0080                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 8705.5400  | 8339.5700                     | 8.7055    | 8.3396                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1.7200     | 2.7300                        | 0.0017    | 0.0027                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 9883.2900  | 9516.6000                     | 9.8833    | 9.5166                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0.4300     | 0.7200                        | 0.0004    | 0.0007                          | 2,000         |
| 05/09/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 9984.7400  | 9618.0100                     | 9.9847    | 9.6180                          | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0.3800     | 0.6300                        | 0.0004    | 0.0006                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 11090.3700 | 10723.4600                    | 11.0904   | 10.7235                         | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0.0900     | 0.1600                        | 0.0001    | 0.0002                          | 300           |
| 05/09/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 12470.0800 | 12103.1100                    | 12.4701   | 12.1031                         | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 250           |
| 05/09/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 12664.7000 | 12297.7300                    | 12.6647   | 12.2977                         | 0             |
| 05/09/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 2,000         |
| 05/09/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.7159     | 9.7810                        | 98.9997   | 98.6270                         | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 3489.0300  | 3235.7000                     | 3.4890    | 3.2357                          | 250           |
| 05/09/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 931.0000   | 1050.2900                     | 0.9310    | 1.0503                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 4580.4900  | 4289.1000                     | 4.5805    | 4.2891                          | 2,000         |
| 05/09/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 544.6800   | 625.9100                      | 0.5447    | 0.6259                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 5598.9600  | 5281.6900                     | 5.5990    | 5.2817                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 328.9300   | 384.2800                      | 0.3289    | 0.3843                          | 250           |
| 05/09/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 6154.4200  | 5826.2800                     | 6.1544    | 5.8263                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 249.2800   | 293.7600                      | 0.2493    | 0.2938                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 6866.4600  | 6527.5400                     | 6.8665    | 6.5275                          | 2,000         |
| 05/09/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 175.8200   | 209.5200                      | 0.1758    | 0.2095                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 7154.5100  | 6811.9200                     | 7.1545    | 6.8119                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 152.2500   | 182.2800                      | 0.1523    | 0.1823                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 7977.2000  | 7625.8000                     | 7.9772    | 7.6258                          | 0             |
| 05/09/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 99.9700    | 121.1900                      | 0.1000    | 0.1212                          | 250           |
| 05/09/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 14060.6600 | 13688.7200                    | 14.0607   | 13.6887                         | 0             |
| 05/09/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 1.9100     | 2.5900                        | 0.0019    | 0.0026                          | 2,000         |
| 05/09/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.8094     | 9.8774                        | 96.3100   | 95.9305                         | 0             |
| 05/09/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 2189.9800  | 1973.3100                     | 2.1900    | 1.9733                          | 250           |
| 05/09/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 3144.8700  | 3307.7300                     | 3.1449    | 3.3077                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 2234.0200  | 2015.9400                     | 2.2340    | 2.0159                          | 200           |
| 05/09/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 3075.5200  | 3236.9700                     | 3.0755    | 3.2370                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 2347.6900  | 2126.1100                     | 2.3477    | 2.1261                          | 350           |
| 05/09/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 2906.4900  | 3064.4400                     | 2.9065    | 3.0644                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 3530.6700  | 3280.3200                     | 3.5307    | 3.2803                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 1703.1000  | 1832.2800                     | 1.7031    | 1.8323                          | 250           |
| 05/09/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 3594.2700  | 3342.6300                     | 3.5943    | 3.3426                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 1657.6300  | 1785.5200                     | 1.6576    | 1.7855                          | 200           |
| 05/09/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 3756.1400  | 3501.3100                     | 3.7561    | 3.5013                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 1547.5700  | 1672.2700                     | 1.5476    | 1.6723                          | 350           |
| 05/09/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 5332.4800  | 5048.7400                     | 5.3325    | 5.0487                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 828.2000   | 923.9900                      | 0.8282    | 0.9240                          | 250           |
| 05/09/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 5412.3400  | 5126.9700                     | 5.4123    | 5.1270                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 803.1300   | 897.2900                      | 0.8031    | 0.8973                          | 200           |
| 05/09/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 5614.3500  | 5324.0600                     | 5.6144    | 5.3241                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 743.5100   | 832.7500                      | 0.7435    | 0.8328                          | 350           |
| 05/09/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 6235.3700  | 5938.4000                     | 6.2354    | 5.9384                          | 0             |
| 05/09/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 585.6700   | 668.2300                      | 0.5857    | 0.6682                          | 0             |
| 05/09/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.9139     | 9.9847                        | 98.0714   | 97.6858                         | 0             |
| 05/09/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 6815.9700  | 6510.7400                     | 6.8160    | 6.5107                          | 0             |
| 05/09/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 825.3600   | 905.7500                      | 0.8254    | 0.9058                          | 0             |
| 05/09/2025 | R035 On 05-November-26 |        |              | Bond Future | 10.0353    | 10.1100                       | 95.2804   | 94.8845                         | 0             |
| 05/09/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 3315.7700  | 3114.9800                     | 3.3158    | 3.1150                          | 0             |
| 05/09/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 3343.8800  | 3538.9800                     | 3.3439    | 3.5390                          | 0             |
| 05/09/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.2344    | 10.3022                       | 105.6716  | 105.1883                        | 6,667         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 5273.3500  | 4835.5500                     | 5.2734    | 4.8356                          | 1,770         |
| 05/09/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 129.0900   | 174.6000                      | 0.1291    | 0.1746                          | 0             |
| 05/09/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 6891.9900  | 6425.8700                     | 6.8920    | 6.4259                          | 0             |
| 05/09/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 39.8200    | 57.0100                       | 0.0398    | 0.0570                          | 0             |
| 05/09/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 13564.6800 | 13081.4400                    | 13.5647   | 13.0814                         | 0             |
| 05/09/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0.0800     | 0.1500                        | 0.0001    | 0.0002                          | 1,770         |
| 05/09/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.3381    | 10.4084                       | 107.6117  | 107.1208                        | 0             |
| 05/09/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 7619.5700  | 7184.0100                     | 7.6196    | 7.1840                          | 0             |
| 05/09/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 293.1000   | 348.5200                      | 0.2931    | 0.3485                          | 0             |
| 05/09/2025 | R038 On 07-May-26      |        |              | Bond Future | 10.4472    | 10.5203                       | 104.0981  | 103.5979                        | 0             |
| 05/09/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 7060.6000  | 6664.4700                     | 7.0606    | 6.6645                          | 0             |
| 05/09/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 811.7600   | 915.7600                      | 0.8118    | 0.9158                          | 0             |
| 05/09/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.5652    | 10.6413                       | 106.0010  | 105.4926                        | 0             |
| 05/09/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 8680.3500  | 8326.1600                     | 8.6804    | 8.3262                          | 0             |
| 05/09/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 1036.2600  | 1190.4800                     | 1.0363    | 1.1905                          | 0             |
| 05/09/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.6955    | 10.7754                       | 102.3662  | 101.8451                        | 0             |
| 05/09/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 3972.7200  | 3695.7500                     | 3.9727    | 3.6958                          | 0             |
| 05/09/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 3812.4600  | 4056.6200                     | 3.8125    | 4.0566                          | 0             |
| 05/09/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.7854    | 10.8478                       | 108.6606  | 108.0816                        | 28,907        |
| 05/09/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 8518.4100  | 7967.9000                     | 8.5184    | 7.9679                          | 0             |
| 05/09/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 72.0700    | 100.5900                      | 0.0721    | 0.1006                          | 0             |
| 05/09/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.8825    | 10.9470                       | 110.6557  | 110.0671                        | 0             |
| 05/09/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 6490.8900  | 6062.3400                     | 6.4909    | 6.0623                          | 0             |
| 05/09/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 1169.0000  | 1328.9800                     | 1.1690    | 1.3290                          | 0             |
| 05/09/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.9832    | 11.0500                       | 106.8206  | 106.2212                        | 10,000        |
| 05/09/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 7644.8600  | 7215.1400                     | 7.6449    | 7.2151                          | 0             |
| 05/09/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 1599.3900  | 1769.0700                     | 1.5994    | 1.7691                          | 0             |
| 05/09/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.0905    | 11.1597                       | 108.7732  | 108.1637                        | 0             |
| 05/09/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 11233.5100 | 10768.0100                    | 11.2335   | 10.7680                         | 0             |
| 05/09/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 1571.5800  | 1715.5800                     | 1.5716    | 1.7156                          | 0             |
| 05/09/2025 | R053 On 05-November-26 |        |              | Bond Future | 11.2062    | 11.2785                       | 104.8084  | 104.1843                        | 0             |
| 05/09/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 5443.1100  | 5126.3400                     | 5.4431    | 5.1263                          | 0             |
| 05/09/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 5410.4600  | 5717.8100                     | 5.4105    | 5.7178                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.5474    | 7.6170                        | 107.1722  | 107.0977                        | 91,758        |
| 05/09/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 621.8800  | 548.3800                      | 0.6219    | 0.5484                          | 0             |
| 05/09/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0.5600    | 1.5900                        | 0.0006    | 0.0016                          | 0             |
| 05/09/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.5835    | 7.6730                        | 103.8358  | 103.7611                        | 0             |
| 05/09/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 710.5000  | 639.3400                      | 0.7105    | 0.6393                          | 0             |
| 05/09/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 7.0400    | 10.6200                       | 0.0070    | 0.0106                          | 0             |
| 05/09/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.6651    | 7.7931                        | 105.7375  | 105.6613                        | 0             |
| 05/09/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 622.0200  | 552.7800                      | 0.6220    | 0.5528                          | 0             |
| 05/09/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 14.4700   | 21.4600                       | 0.0145    | 0.0215                          | 0             |
| 05/09/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.8499    | 8.0648                        | 102.3660  | 102.2892                        | 0             |
| 05/09/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 303.8100  | 244.9400                      | 0.3038    | 0.2449                          | 0             |
| 05/09/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 47.1400   | 65.0100                       | 0.0471    | 0.0650                          | 0             |
| 05/09/2025 | R186 On 05-November-26 |        |              | Bond Future | 9.4157    | 10.1240                       | 104.1485  | 104.0665                        | 0             |
| 05/09/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 37.6400   | 16.6800                       | 0.0376    | 0.0167                          | 0             |
| 05/09/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 187.8500  | 248.8200                      | 0.1879    | 0.2488                          | 0             |
| 05/09/2025 | R202 On 06-November-25 |        |              | Bond Future | 277.0905  | 277.0834                      | 277.0905  | 277.0834                        | 1,033         |
| 05/09/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 1450.4700 | 1443.3500                     | 1.4505    | 1.4434                          | 0             |
| 05/09/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R202 On 05-February-26 |        |              | Bond Future | 276.8759  | 276.8717                      | 276.8759  | 276.8717                        | 0             |
| 05/09/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 944.0600  | 948.2700                      | 0.9441    | 0.9483                          | 0             |
| 05/09/2025 | R202 On 07-May-26      |        |              | Bond Future | 282.0130  | 282.0084                      | 282.0130  | 282.0084                        | 0             |
| 05/09/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 4463.0400 | 4458.4200                     | 4.4630    | 4.4584                          | 0             |
| 05/09/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R202 On 06-August-26   |        |              | Bond Future | 281.7806  | 281.7780                      | 281.7806  | 281.7780                        | 0             |
| 05/09/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 2920.5700 | 2918.0300                     | 2.9206    | 2.9180                          | 0             |
| 05/09/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R202 On 05-November-26 |        |              | Bond Future | 286.7592  | 286.7464                      | 286.7592  | 286.7464                        | 0             |
| 05/09/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 6299.1700 | 6286.3700                     | 6.2992    | 6.2864                          | 0             |
| 05/09/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.8536    | 9.9314                        | 77.6058   | 77.1874                         | 19,858        |
| 05/09/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 7181.1400 | 6765.6800                     | 7.1811    | 6.7657                          | 0             |
| 05/09/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 4.5500    | 7.5000                        | 0.0046    | 0.0075                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.9408     | 10.0213                       | 79.0306   | 78.6054                         | 0             |
| 05/09/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 5309.0100  | 4944.1000                     | 5.3090    | 4.9441                          | 0             |
| 05/09/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 290.2300   | 350.5200                      | 0.2902    | 0.3505                          | 0             |
| 05/09/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.0326    | 10.1162                       | 77.3268   | 76.8937                         | 0             |
| 05/09/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 5743.0600  | 5395.6000                     | 5.7431    | 5.3956                          | 0             |
| 05/09/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 586.1100   | 671.7700                      | 0.5861    | 0.6718                          | 0             |
| 05/09/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.1327    | 10.2194                       | 78.7408   | 78.3004                         | 0             |
| 05/09/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 6788.0500  | 6471.8900                     | 6.7881    | 6.4719                          | 0             |
| 05/09/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 713.7500   | 837.9500                      | 0.7138    | 0.8380                          | 0             |
| 05/09/2025 | R209 On 05-November-26 |        |              | Bond Future | 10.2444    | 10.3351                       | 76.9632   | 76.5123                         | 0             |
| 05/09/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 3328.1700  | 3092.7400                     | 3.3282    | 3.0927                          | 0             |
| 05/09/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 2952.0000  | 3167.4900                     | 2.9520    | 3.1675                          | 0             |
| 05/09/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.6040   | 252.6637                      | 252.6040  | 252.6637                        | 1,206         |
| 05/09/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 464.0100   | 523.6900                      | 0.4640    | 0.5237                          | 0             |
| 05/09/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.3032   | 257.3668                      | 257.3032  | 257.3668                        | 0             |
| 05/09/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4203.2200  | 4266.8100                     | 4.2032    | 4.2668                          | 0             |
| 05/09/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R210 On 07-May-26      |        |              | Bond Future | 258.5773   | 258.6419                      | 258.5773  | 258.6419                        | 0             |
| 05/09/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3177.3200  | 3241.9400                     | 3.1773    | 3.2419                          | 0             |
| 05/09/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.3684   | 263.4364                      | 263.3684  | 263.4364                        | 0             |
| 05/09/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3528.3800  | 3596.4200                     | 3.5284    | 3.5964                          | 0             |
| 05/09/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R210 On 05-November-26 |        |              | Bond Future | 264.4680   | 264.5280                      | 264.4680  | 264.5280                        | 0             |
| 05/09/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11138.0100 | 11197.9700                    | 11.1380   | 11.1980                         | 0             |
| 05/09/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.4490     | 8.5171                        | 95.2846   | 95.0095                         | 84,626        |
| 05/09/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 6215.3100  | 5940.4300                     | 6.2153    | 5.9404                          | 0             |
| 05/09/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0.3300     | 0.5800                        | 0.0003    | 0.0006                          | 0             |
| 05/09/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.5142     | 8.5862                        | 97.0340   | 96.7549                         | 23            |
| 05/09/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 5214.4300  | 4947.4900                     | 5.2144    | 4.9475                          | 0             |
| 05/09/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 50.5900    | 62.7500                       | 0.0506    | 0.0628                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.5796    | 8.6561                        | 95.2598   | 94.9755                         | 0             |
| 05/09/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 4614.6900 | 4361.5600                     | 4.6147    | 4.3616                          | 0             |
| 05/09/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 199.6400  | 230.8300                      | 0.1996    | 0.2308                          | 0             |
| 05/09/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.6579    | 8.7392                        | 97.0023   | 96.7136                         | 0             |
| 05/09/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4025.4200 | 3787.7200                     | 4.0254    | 3.7877                          | 0             |
| 05/09/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 439.2200  | 490.2300                      | 0.4392    | 0.4902                          | 0             |
| 05/09/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.7633    | 8.8511                        | 95.1444   | 94.8472                         | 0             |
| 05/09/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 1896.9800 | 1740.1000                     | 1.8970    | 1.7401                          | 0             |
| 05/09/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1941.9000 | 2082.2800                     | 1.9419    | 2.0823                          | 0             |
| 05/09/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.5597   | 10.6425                       | 70.7899   | 70.3137                         | 36,853        |
| 05/09/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 5885.2100 | 5425.7900                     | 5.8852    | 5.4258                          | 0             |
| 05/09/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 27.6600   | 44.4100                       | 0.0277    | 0.0444                          | 0             |
| 05/09/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.6567   | 10.7421                       | 72.0896   | 71.6055                         | 0             |
| 05/09/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 4034.3300 | 3678.1000                     | 4.0343    | 3.6781                          | 0             |
| 05/09/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 719.8900  | 847.7500                      | 0.7199    | 0.8478                          | 0             |
| 05/09/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.7526   | 10.8409                       | 70.1121   | 69.6190                         | 0             |
| 05/09/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 5120.1800 | 4756.9400                     | 5.1202    | 4.7569                          | 0             |
| 05/09/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 951.5800  | 1081.3900                     | 0.9516    | 1.0814                          | 0             |
| 05/09/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.8566   | 10.9479                       | 71.3943   | 70.8928                         | 0             |
| 05/09/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 6721.3900 | 6332.7900                     | 6.7214    | 6.3328                          | 0             |
| 05/09/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 952.9200  | 1065.8000                     | 0.9529    | 1.0658                          | 0             |
| 05/09/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.9716   | 11.0665                       | 69.3426   | 68.8298                         | 0             |
| 05/09/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 3495.7000 | 3233.6300                     | 3.4957    | 3.2336                          | 0             |
| 05/09/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 3504.1700 | 3754.9200                     | 3.5042    | 3.7549                          | 0             |
| 05/09/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.8888   | 10.9513                       | 83.9166   | 83.4765                         | 218,798       |
| 05/09/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 5775.4500 | 5370.1800                     | 5.7755    | 5.3702                          | 0             |
| 05/09/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 101.1000  | 135.8700                      | 0.1011    | 0.1359                          | 0             |
| 05/09/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.9923   | 11.0569                       | 85.4573   | 85.0101                         | 0             |
| 05/09/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 4307.7200 | 4004.3300                     | 4.3077    | 4.0043                          | 0             |
| 05/09/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 1157.9100 | 1301.8000                     | 1.1579    | 1.3018                          | 0             |
| 05/09/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.0945   | 11.1613                       | 82.5829   | 82.1274                         | 260           |
| 05/09/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 5560.7000 | 5245.8500                     | 5.5607    | 5.2459                          | 0             |
| 05/09/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 1458.0800 | 1598.7700                     | 1.4581    | 1.5988                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.2049   | 11.2741                       | 84.0931   | 83.6299                         | 0             |
| 05/09/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 8408.6500 | 8051.4900                     | 8.4087    | 8.0515                          | 0             |
| 05/09/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 1164.7900 | 1270.8300                     | 1.1648    | 1.2708                          | 0             |
| 05/09/2025 | R248 On 05-November-26 |        |              | Bond Future | 11.3256   | 11.3978                       | 81.1213   | 80.6470                         | 0             |
| 05/09/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 4287.5300 | 4002.0700                     | 4.2875    | 4.0021                          | 0             |
| 05/09/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 4391.0200 | 4579.8400                     | 4.3910    | 4.5798                          | 0             |
| 05/09/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/09/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |