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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 141.6961  | 141.6343                      | 141.6961  | 141.6343                        | 4,654         |
| 08/10/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1906.0700 | 1844.2700                     | 1.9061    | 1.8443                          | 0             |
| 08/10/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 144.3112  | 144.2477                      | 144.3112  | 144.2477                        | 0             |
| 08/10/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4201.1900 | 4137.7000                     | 4.2012    | 4.1377                          | 0             |
| 08/10/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 145.5335  | 145.4684                      | 145.5335  | 145.4684                        | 0             |
| 08/10/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3713.4900 | 3648.3600                     | 3.7135    | 3.6484                          | 0             |
| 08/10/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 148.2345  | 148.1671                      | 148.2345  | 148.1671                        | 0             |
| 08/10/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4134.4700 | 4067.1100                     | 4.1345    | 4.0671                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2029 On 05-November-26 |        |              | Bond Future | 149.3967  | 149.3269                      | 149.3967  | 149.3269                        | 0             |
| 08/10/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 1836.7400 | 1766.8600                     | 1.8367    | 1.7669                          | 0             |
| 08/10/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.8190    | 7.8866                        | 102.8603  | 102.6205                        | 121,755       |
| 08/10/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 3139.8800 | 2900.6900                     | 3.1399    | 2.9007                          | 300           |
| 08/10/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 0.3200    | 0.8400                        | 0.0003    | 0.0008                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 4830.0800 | 4590.3700                     | 4.8301    | 4.5904                          | 300           |
| 08/10/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 5893.1500 | 5653.4400                     | 5.8932    | 5.6534                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7654.4300 | 7414.7200                     | 7.6544    | 7.4147                          | 0             |
| 08/10/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 08/10/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.8486    | 7.9213                        | 100.7253  | 100.4808                        | 75,248        |
| 08/10/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5349.4400 | 5106.5100                     | 5.3494    | 5.1065                          | 0             |
| 08/10/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 3.0500    | 4.5400                        | 0.0031    | 0.0045                          | 0             |
| 08/10/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.8855    | 7.9640                        | 102.5761  | 102.3269                        | 0             |
| 08/10/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4690.9000 | 4452.9600                     | 4.6909    | 4.4530                          | 0             |
| 08/10/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 42.3300   | 53.5700                       | 0.0423    | 0.0536                          | 0             |
| 08/10/2025 | 2030 On 06-August-26   |        |              | Bond Future | 7.9364    | 8.0218                        | 100.4457  | 100.1912                        | 0             |
| 08/10/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3895.5100 | 3670.4100                     | 3.8955    | 3.6704                          | 0             |
| 08/10/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 153.5500  | 182.9400                      | 0.1536    | 0.1829                          | 0             |
| 08/10/2025 | 2030 On 05-November-26 |        |              | Bond Future | 7.9938    | 8.0869                        | 102.2154  | 101.9556                        | 0             |
| 08/10/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1976.3300 | 1817.2300                     | 1.9763    | 1.8172                          | 0             |
| 08/10/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 876.3100  | 977.0300                      | 0.8763    | 0.9770                          | 0             |
| 08/10/2025 | 2031 On 06-November-25 |        |              | Bond Future | 112.5760  | 112.5088                      | 112.5760  | 112.5088                        | 2,438         |
| 08/10/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 2885.9600 | 2818.8000                     | 2.8860    | 2.8188                          | 0             |
| 08/10/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2031 On 05-February-26 |        |              | Bond Future | 112.2625  | 112.1936                      | 112.2625  | 112.1936                        | 0             |
| 08/10/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 623.9200  | 574.8800                      | 0.6239    | 0.5749                          | 0             |
| 08/10/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 121.4300  | 141.3000                      | 0.1214    | 0.1413                          | 0             |
| 08/10/2025 | 2031 On 07-May-26      |        |              | Bond Future | 114.3522  | 114.2816                      | 114.3522  | 114.2816                        | 0             |
| 08/10/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 637.8700  | 587.3100                      | 0.6379    | 0.5873                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 125.7100   | 145.6800                      | 0.1257    | 0.1457                          | 0             |
| 08/10/2025 | 2031 On 06-August-26   |        |              | Bond Future | 114.0425   | 113.9697                      | 114.0425  | 113.9697                        | 0             |
| 08/10/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 299.9600   | 249.8700                      | 0.3000    | 0.2499                          | 0             |
| 08/10/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 67.4700    | 90.1900                       | 0.0675    | 0.0902                          | 0             |
| 08/10/2025 | 2031 On 05-November-26 |        |              | Bond Future | 116.0790   | 116.0039                      | 116.0790  | 116.0039                        | 0             |
| 08/10/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4588.9700  | 4513.8800                     | 4.5890    | 4.5139                          | 0             |
| 08/10/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.4426     | 8.5106                        | 100.0013  | 99.6733                         | 131,932       |
| 08/10/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 4495.7100  | 4169.2400                     | 4.4957    | 4.1692                          | 300           |
| 08/10/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 1.1800     | 2.6500                        | 0.0012    | 0.0027                          | 0             |
| 08/10/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 6740.3200  | 6412.3900                     | 6.7403    | 6.4124                          | 300           |
| 08/10/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 9005.3700  | 8677.4300                     | 9.0054    | 8.6774                          | 0             |
| 08/10/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 10992.7500 | 10664.8100                    | 10.9928   | 10.6648                         | 0             |
| 08/10/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 08/10/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.4998     | 8.5715                        | 101.8222  | 101.4880                        | 31,020        |
| 08/10/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 7402.3000  | 7072.1000                     | 7.4023    | 7.0721                          | 0             |
| 08/10/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 10.5100    | 14.5600                       | 0.0105    | 0.0146                          | 0             |
| 08/10/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.5573     | 8.6330                        | 99.5334   | 99.1927                         | 0             |
| 08/10/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6914.6800  | 6592.5500                     | 6.9147    | 6.5926                          | 0             |
| 08/10/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 84.7600    | 103.3200                      | 0.0848    | 0.1033                          | 0             |
| 08/10/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.6252     | 8.7054                        | 101.3564  | 101.0088                        | 0             |
| 08/10/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6460.8800  | 6149.3700                     | 6.4609    | 6.1494                          | 0             |
| 08/10/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 221.8500   | 257.9700                      | 0.2219    | 0.2580                          | 0             |
| 08/10/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.7062     | 8.7912                        | 98.9850   | 98.6305                         | 0             |
| 08/10/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3283.7300  | 3062.8700                     | 3.2837    | 3.0629                          | 0             |
| 08/10/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1409.2600  | 1542.9700                     | 1.4093    | 1.5430                          | 0             |
| 08/10/2025 | 2033 On 06-November-25 |        |              | Bond Future | 135.5497   | 135.5547                      | 135.5497  | 135.5547                        | 20,246        |
| 08/10/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 2409.7100  | 2414.7300                     | 2.4097    | 2.4147                          | 0             |
| 08/10/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2033 On 05-February-26 |        |              | Bond Future | 138.0514   | 138.0559                      | 138.0514  | 138.0559                        | 0             |
| 08/10/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 5171.3700  | 5175.9400                     | 5.1714    | 5.1759                          | 0             |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2033 On 07-May-26      |        |              | Bond Future | 139.0552   | 139.0594                      | 139.0552  | 139.0594                        | 0             |
| 08/10/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 3895.1600  | 3899.3600                     | 3.8952    | 3.8994                          | 0             |
| 08/10/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2033 On 06-August-26   |        |              | Bond Future | 141.6360   | 141.6393                      | 141.6360  | 141.6393                        | 0             |
| 08/10/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 7385.9600  | 7389.2500                     | 7.3860    | 7.3893                          | 0             |
| 08/10/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2033 On 05-November-26 |        |              | Bond Future | 142.5763   | 142.5784                      | 142.5763  | 142.5784                        | 0             |
| 08/10/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 5316.3200  | 5318.3800                     | 5.3163    | 5.3184                          | 0             |
| 08/10/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.6195     | 9.6828                        | 94.7724   | 94.3668                         | 170,747       |
| 08/10/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 5431.8500  | 5031.6200                     | 5.4319    | 5.0316                          | 300           |
| 08/10/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 6.0100     | 11.3600                       | 0.0060    | 0.0114                          | 0             |
| 08/10/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 8313.3700  | 7907.8800                     | 8.3134    | 7.9079                          | 300           |
| 08/10/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0500     | 0.1400                        | 0.0001    | 0.0001                          | 0             |
| 08/10/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 11765.6500 | 11360.0700                    | 11.7657   | 11.3601                         | 0             |
| 08/10/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 14518.5500 | 14112.9700                    | 14.5186   | 14.1130                         | 0             |
| 08/10/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 08/10/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.6991     | 9.7650                        | 92.2396   | 91.8263                         | 25,450        |
| 08/10/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 5965.9700  | 5601.8800                     | 5.9660    | 5.6019                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 233.7900   | 282.9500                      | 0.2338    | 0.2830                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 7274.4700  | 6889.1700                     | 7.2745    | 6.8892                          | 1,970         |
| 08/10/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 116.7300   | 144.6800                      | 0.1167    | 0.1447                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 8874.0900  | 8474.0600                     | 8.8741    | 8.4741                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 48.2000    | 61.4200                       | 0.0482    | 0.0614                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 9726.2900  | 9321.6000                     | 9.7263    | 9.3216                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 29.2200    | 37.7800                       | 0.0292    | 0.0378                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 9938.5900  | 9533.0000                     | 9.9386    | 9.5330                          | 1,030         |
| 08/10/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 25.7000    | 33.3600                       | 0.0257    | 0.0334                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 12344.4000 | 11933.0000                    | 12.3444   | 11.9330                         | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 5.1700     | 7.0200                        | 0.0052    | 0.0070                          | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 14419.2500 | 14006.4000                    | 14.4193   | 14.0064                         | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.9200     | 1.3200                        | 0.0009    | 0.0013                          | 1,970         |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 16661.5700 | 16248.3700                    | 16.6616   | 16.2484                         | 0             |
| 08/10/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.1100     | 0.1600                        | 0.0001    | 0.0002                          | 1,030         |
| 08/10/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.7843     | 9.8527                        | 93.9344   | 93.5133                         | 0             |
| 08/10/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 7255.2600  | 6894.5600                     | 7.2553    | 6.8946                          | 142           |
| 08/10/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 424.8300   | 485.1700                      | 0.4248    | 0.4852                          | 0             |
| 08/10/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 9069.2200  | 8682.9700                     | 9.0692    | 8.6830                          | 0             |
| 08/10/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 216.7500   | 251.5400                      | 0.2168    | 0.2515                          | 0             |
| 08/10/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 14405.9500 | 13989.2400                    | 14.4060   | 13.9892                         | 0             |
| 08/10/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 19.2400    | 23.5700                       | 0.0192    | 0.0236                          | 142           |
| 08/10/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.8798     | 9.9511                        | 91.3948   | 90.9654                         | 0             |
| 08/10/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 3549.3400  | 3318.6700                     | 3.5493    | 3.3187                          | 2,541         |
| 08/10/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 2707.2300  | 2905.9900                     | 2.7072    | 2.9060                          | 0             |
| 08/10/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 5985.9000  | 5671.7500                     | 5.9859    | 5.6718                          | 0             |
| 08/10/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 1206.2000  | 1321.4800                     | 1.2062    | 1.3215                          | 2,541         |
| 08/10/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 8609.8700  | 8242.9700                     | 8.6099    | 8.2430                          | 0             |
| 08/10/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 547.4700   | 610.0000                      | 0.5475    | 0.6100                          | 2,541         |
| 08/10/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 10518.4400 | 10128.1400                    | 10.5184   | 10.1281                         | 0             |
| 08/10/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 310.5300   | 349.6600                      | 0.3105    | 0.3497                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 |        |              | Bond Future | 9.9759     | 10.0501                       | 93.0045   | 92.5667                         | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2405.7700  | 2243.7200                     | 2.4058    | 2.2437                          | 4,490         |
| 08/10/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 5529.7100  | 5805.4700                     | 5.5297    | 5.8055                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 4326.6000  | 4078.9300                     | 4.3266    | 4.0789                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 2839.3400  | 3029.4800                     | 2.8393    | 3.0295                          | 4,490         |
| 08/10/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 5649.7100  | 5359.3400                     | 5.6497    | 5.3593                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 1942.8600  | 2090.3000                     | 1.9429    | 2.0903                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 6440.7200  | 6129.4200                     | 6.4407    | 6.1294                          | 0             |
| 08/10/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 1569.5700  | 1696.0800                     | 1.5696    | 1.6961                          | 4,490         |
| 08/10/2025 | 2038 On 06-November-25 |        |              | Bond Future | 146.8517   | 146.8328                      | 146.8517  | 146.8328                        | 2,931         |
| 08/10/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 2971.7200  | 2952.8000                     | 2.9717    | 2.9528                          | 0             |
| 08/10/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2038 On 05-February-26 |        |              | Bond Future | 147.3910   | 147.3712                      | 147.3910  | 147.3712                        | 0             |
| 08/10/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 4191.0200  | 4171.1800                     | 4.1910    | 4.1712                          | 0             |
| 08/10/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2038 On 07-May-26      |        |              | Bond Future | 150.1348   | 150.1140                      | 150.1348  | 150.1140                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 5604.7700  | 5584.0000                     | 5.6048    | 5.5840                          | 0             |
| 08/10/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2038 On 06-August-26   |        |              | Bond Future | 150.7133   | 150.6911                      | 150.7133  | 150.6911                        | 0             |
| 08/10/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 5993.3400  | 5971.1200                     | 5.9933    | 5.9711                          | 0             |
| 08/10/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2038 On 05-November-26 |        |              | Bond Future | 153.4058   | 153.3818                      | 153.4058  | 153.3818                        | 0             |
| 08/10/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 7095.7900  | 7071.7900                     | 7.0958    | 7.0718                          | 0             |
| 08/10/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.0213    | 10.1100                       | 94.8381   | 94.2129                         | 48,630        |
| 08/10/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 11664.5900 | 11039.3800                    | 11.6646   | 11.0394                         | 0             |
| 08/10/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.1064    | 10.1984                       | 92.0560   | 91.4191                         | 45,911        |
| 08/10/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 3059.4200  | 2678.3400                     | 3.0594    | 2.6783                          | 680           |
| 08/10/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 1387.3000  | 1643.1200                     | 1.3873    | 1.6431                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 4901.3200  | 4404.7100                     | 4.9013    | 4.4047                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 577.8700   | 718.1600                      | 0.5779    | 0.7182                          | 8,180         |
| 08/10/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 7069.2700  | 6495.9800                     | 7.0693    | 6.4960                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 207.1300   | 270.7400                      | 0.2071    | 0.2707                          | 680           |
| 08/10/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 9014.9000  | 8406.7600                     | 9.0149    | 8.4068                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 79.3200    | 108.0800                      | 0.0793    | 0.1081                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 10906.2800 | 10281.5500                    | 10.9063   | 10.2816                         | 475           |
| 08/10/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 29.2200    | 41.3900                       | 0.0292    | 0.0414                          | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 18449.3800 | 17812.5500                    | 18.4494   | 17.8126                         | 0             |
| 08/10/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.1100     | 0.1800                        | 0.0001    | 0.0002                          | 475           |
| 08/10/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.1964    | 10.2918                       | 93.7475   | 93.0986                         | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 4782.5100  | 4346.6100                     | 4.7825    | 4.3466                          | 1,460         |
| 08/10/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 1430.5600  | 1643.5400                     | 1.4306    | 1.6435                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 6740.6100  | 6222.2500                     | 6.7406    | 6.2223                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 728.1700   | 858.6900                      | 0.7282    | 0.8587                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 9599.6800  | 9011.3500                     | 9.5997    | 9.0114                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 278.3100   | 338.8600                      | 0.2783    | 0.3389                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 9866.7400  | 9273.9900                     | 9.8667    | 9.2740                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 253.9900   | 310.1200                      | 0.2540    | 0.3101                          | 1,460         |
| 08/10/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 11527.0400 | 10912.4600                    | 11.5270   | 10.9125                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 141.6000   | 175.9000                      | 0.1416    | 0.1759                          | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 12541.3900 | 11917.4200                    | 12.5414   | 11.9174                         | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 97.6100    | 122.5200                      | 0.0976    | 0.1225                          | 1,460         |
| 08/10/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 14174.6600 | 13539.4600                    | 14.1747   | 13.5395                         | 0             |
| 08/10/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 48.5600    | 62.2400                       | 0.0486    | 0.0622                          | 0             |
| 08/10/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.2963    | 10.3953                       | 90.9538   | 90.2924                         | 0             |
| 08/10/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 11847.9500 | 11244.0000                    | 11.8480   | 11.2440                         | 0             |
| 08/10/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 327.9700   | 385.4600                      | 0.3280    | 0.3855                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.3958    | 10.4986                       | 92.5554   | 91.8815                         | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2796.7000  | 2540.3500                     | 2.7967    | 2.5404                          | 2,300         |
| 08/10/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 6082.1200  | 6499.6400                     | 6.0821    | 6.4996                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 4913.6900  | 4528.3500                     | 4.9137    | 4.5284                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 3131.7400  | 3420.2700                     | 3.1317    | 3.4203                          | 2,300         |
| 08/10/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 6369.9800  | 5919.8700                     | 6.3700    | 5.9199                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 2140.1600  | 2363.9200                     | 2.1402    | 2.3639                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 7240.7100  | 6759.0900                     | 7.2407    | 6.7591                          | 0             |
| 08/10/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 1733.3600  | 1925.6100                     | 1.7334    | 1.9256                          | 2,300         |
| 08/10/2025 | 2043 On 06-November-25 |        |              | Bond Future | 114.6130   | 114.6055                      | 114.6130  | 114.6055                        | 0             |
| 08/10/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 4193.2543  | 4187.1667                     | 4.1933    | 4.1872                          | 0             |
| 08/10/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 10.2743    | 11.6967                       | 0.0103    | 0.0117                          | 0             |
| 08/10/2025 | 2043 On 05-February-26 |        |              | Bond Future | 113.9115   | 113.9034                      | 113.9115  | 113.9034                        | 0             |
| 08/10/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 4542.1688  | 4538.8812                     | 4.5422    | 4.5389                          | 0             |
| 08/10/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 290.6288   | 295.5112                      | 0.2906    | 0.2955                          | 0             |
| 08/10/2025 | 2043 On 07-May-26      |        |              | Bond Future | 116.0319   | 116.0232                      | 116.0319  | 116.0232                        | 0             |
| 08/10/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 4951.3979  | 4948.0495                     | 4.9514    | 4.9480                          | 0             |
| 08/10/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 619.5479   | 624.8895                      | 0.6195    | 0.6249                          | 0             |
| 08/10/2025 | 2043 On 06-August-26   |        |              | Bond Future | 115.3204   | 115.3106                      | 115.3204  | 115.3106                        | 0             |
| 08/10/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 5286.9867  | 5282.5523                     | 5.2870    | 5.2826                          | 0             |
| 08/10/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 846.5667   | 851.9223                      | 0.8466    | 0.8519                          | 0             |
| 08/10/2025 | 2043 On 05-November-26 |        |              | Bond Future | 117.3793   | 117.3684                      | 117.3793  | 117.3684                        | 0             |
| 08/10/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 5628.8485  | 5623.4939                     | 5.6288    | 5.6235                          | 0             |
| 08/10/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 1089.5185  | 1095.1239                     | 1.0895    | 1.0951                          | 0             |
| 08/10/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.2106    | 10.2992                       | 90.4483   | 89.7933                         | 128,103       |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 7227.9900  | 6576.0500                     | 7.2280    | 6.5761                          | 11,000        |
| 08/10/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 1.9700     | 5.0600                        | 0.0020    | 0.0051                          | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 10373.3400 | 9718.3500                     | 10.3733   | 9.7184                          | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 0.0100     | 0.0500                        | 0.0000    | 0.0001                          | 11,000        |
| 08/10/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 11159.5500 | 10504.5300                    | 11.1596   | 10.5045                         | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 11873.9800 | 11218.9500                    | 11.8740   | 11.2190                         | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 08/10/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 13041.1200 | 12386.0900                    | 13.0411   | 12.3861                         | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,600         |
| 08/10/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 13328.3800 | 12673.3500                    | 13.3284   | 12.6734                         | 0             |
| 08/10/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 08/10/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.2933    | 10.3850                       | 87.7115   | 87.0442                         | 6,058         |
| 08/10/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1615.0600  | 1370.3900                     | 1.6151    | 1.3704                          | 9,000         |
| 08/10/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 3273.7600  | 3696.4000                     | 3.2738    | 3.6964                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 4931.9900  | 4420.7300                     | 4.9320    | 4.4207                          | 9,000         |
| 08/10/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 659.6500   | 815.7000                      | 0.6597    | 0.8157                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 6863.9700  | 6276.7600                     | 6.8640    | 6.2768                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 273.8600   | 353.9600                      | 0.2739    | 0.3540                          | 4,500         |
| 08/10/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 8025.8800  | 7409.8400                     | 8.0259    | 7.4098                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 156.8200   | 208.0900                      | 0.1568    | 0.2081                          | 9,000         |
| 08/10/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 8319.2700  | 7697.4800                     | 8.3193    | 7.6975                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 135.4900   | 181.0100                      | 0.1355    | 0.1810                          | 4,500         |
| 08/10/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 8673.5500  | 8045.8500                     | 8.6736    | 8.0459                          | 0             |
| 08/10/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 114.7000   | 154.3100                      | 0.1147    | 0.1543                          | 0             |
| 08/10/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.3801    | 10.4749                       | 89.3231   | 88.6434                         | 0             |
| 08/10/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 9690.5800  | 9079.1400                     | 9.6906    | 9.0791                          | 0             |
| 08/10/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 319.2300   | 387.5300                      | 0.3192    | 0.3875                          | 0             |
| 08/10/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.4757    | 10.5740                       | 86.5737   | 85.8809                         | 0             |
| 08/10/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 12563.9200 | 11927.6300                    | 12.5639   | 11.9276                         | 0             |
| 08/10/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 319.8000   | 376.3400                      | 0.3198    | 0.3763                          | 0             |
| 08/10/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.5703    | 10.6720                       | 88.0980   | 87.3922                         | 0             |
| 08/10/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 7137.1800  | 6646.9500                     | 7.1372    | 6.6470                          | 0             |
| 08/10/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 2012.1700  | 2227.7600                     | 2.0122    | 2.2278                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 125.5644  | 125.4830                      | 125.5644  | 125.4830                        | 19,630        |
| 08/10/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 154.4300  | 73.0400                       | 0.1544    | 0.0730                          | 0             |
| 08/10/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 127.8818  | 127.7987                      | 127.8818  | 127.7987                        | 0             |
| 08/10/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 6231.7900 | 6148.6600                     | 6.2318    | 6.1487                          | 0             |
| 08/10/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 127.9617  | 127.8764                      | 127.9617  | 127.8764                        | 0             |
| 08/10/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 3011.7300 | 2926.3600                     | 3.0117    | 2.9264                          | 0             |
| 08/10/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 130.3362  | 130.2484                      | 130.3362  | 130.2484                        | 0             |
| 08/10/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 7956.1800 | 7868.3700                     | 7.9562    | 7.8684                          | 0             |
| 08/10/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 130.3281  | 130.2374                      | 130.3281  | 130.2374                        | 0             |
| 08/10/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 4848.0600 | 4757.4400                     | 4.8481    | 4.7574                          | 0             |
| 08/10/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 126.5135  | 126.8489                      | 126.5135  | 126.8489                        | 16,798        |
| 08/10/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 2093.4700 | 2428.8500                     | 2.0935    | 2.4289                          | 0             |
| 08/10/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 126.4291  | 126.7701                      | 126.4291  | 126.7701                        | 0             |
| 08/10/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 3609.1200 | 3950.1000                     | 3.6091    | 3.9501                          | 0             |
| 08/10/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 128.7825  | 129.1295                      | 128.7825  | 129.1295                        | 0             |
| 08/10/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 4712.5200 | 5059.5200                     | 4.7125    | 5.0595                          | 0             |
| 08/10/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 128.7125  | 129.0648                      | 128.7125  | 129.0648                        | 0             |
| 08/10/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 5442.4500 | 5794.7600                     | 5.4425    | 5.7948                          | 0             |
| 08/10/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 131.0116  | 131.3694                      | 131.0116  | 131.3694                        | 0             |
| 08/10/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 7171.6000 | 7529.3800                     | 7.1716    | 7.5294                          | 0             |
| 08/10/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | 8608 On 21-December-26 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1214.6430 | 1211.2010                     | 1214.6430 | 1,211.2010                      | 0             |
| 08/10/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1236.7610 | 1233.2550                     | 1236.7610 | 1,233.2550                      | 0             |
| 08/10/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1259.4910 | 1255.9200                     | 1259.4910 | 1,255.9200                      | 0             |
| 08/10/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1282.3330 | 1278.6950                     | 1282.3330 | 1,278.6950                      | 0             |
| 08/10/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1305.2340 | 1301.5270                     | 1305.2340 | 1,301.5270                      | 0             |
| 08/10/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1509.0180 | 1502.6490                     | 1509.0180 | 1,502.6490                      | 0             |
| 08/10/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1536.4960 | 1530.0100                     | 1536.4960 | 1,530.0100                      | 0             |
| 08/10/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1564.7360 | 1558.1290                     | 1564.7360 | 1,558.1290                      | 0             |
| 08/10/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1593.1140 | 1586.3830                     | 1593.1140 | 1,586.3830                      | 0             |
| 08/10/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1621.5650 | 1614.7100                     | 1621.5650 | 1,614.7100                      | 0             |
| 08/10/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1275.4980 | 1269.7510                     | 1275.4980 | 1,269.7510                      | 76            |
| 08/10/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1298.7240 | 1292.8710                     | 1298.7240 | 1,292.8710                      | 0             |
| 08/10/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1322.5930 | 1316.6320                     | 1322.5930 | 1,316.6320                      | 0             |
| 08/10/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1346.5800 | 1340.5070                     | 1346.5800 | 1,340.5070                      | 0             |
| 08/10/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1370.6280 | 1364.4440                     | 1370.6280 | 1,364.4440                      | 0             |
| 08/10/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C039 On 31-March-39    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 08/10/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C050 On 31-December-50 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500     | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 08/10/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C2I9 On 31-March-29     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 08/10/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.6863     | 9.7505                        | 89.3401   | 89.0203                         | 0             |
| 08/10/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 10689.9000 | 10370.0600                    | 10.6899   | 10.3701                         | 0             |
| 08/10/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.7890     | 9.8563                        | 90.9890   | 90.6629                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 7793.5200    | 7467.4600                     | 7.7935    | 7.4675                          | 0             |
| 08/10/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES33 On 07-May-26      |          |              | Bond Future | 9.8909       | 9.9614                        | 88.8881   | 88.5557                         | 0             |
| 08/10/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 8007.5700    | 7675.1400                     | 8.0076    | 7.6751                          | 0             |
| 08/10/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.0043      | 10.0784                       | 90.5368   | 90.1976                         | 0             |
| 08/10/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 8668.1100    | 8328.9100                     | 8.6681    | 8.3289                          | 0             |
| 08/10/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.1340      | 10.2119                       | 88.3603   | 88.0142                         | 0             |
| 08/10/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 3031.9200    | 2685.8500                     | 3.0319    | 2.6859                          | 0             |
| 08/10/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES42 On 06-November-25 |          |              | Bond Future | 10.3325      | 10.4214                       | 86.0333   | 85.4166                         | 0             |
| 08/10/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 12699.4100   | 12082.6600                    | 12.6994   | 12.0827                         | 0             |
| 08/10/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES42 On 05-February-26 |          |              | Bond Future | 10.4203      | 10.5123                       | 87.6211   | 86.9926                         | 0             |
| 08/10/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 9021.3900    | 8392.8800                     | 9.0214    | 8.3929                          | 0             |
| 08/10/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.5108      | 10.6061                       | 84.9874   | 84.3469                         | 0             |
| 08/10/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 10345.9500   | 9705.4500                     | 10.3460   | 9.7055                          | 0             |
| 08/10/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.6067      | 10.7054                       | 86.5629   | 85.9099                         | 0             |
| 08/10/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 12088.5400   | 11435.5500                    | 12.0885   | 11.4356                         | 0             |
| 08/10/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.7100      | 10.8124                       | 83.8441   | 83.1786                         | 0             |
| 08/10/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 5879.2600    | 5213.7800                     | 5.8793    | 5.2138                          | 0             |
| 08/10/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1253.0210    | 1247.5800                     | 1253.0210 | 1,247.5800                      | 619           |
| 08/10/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1410210.0000 | 1355800.0000                  | 141.0210  | 135.5800                        | 0             |
| 08/10/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1275.8370    | 1270.2960                     | 1275.8370 | 1,270.2960                      | 8             |
| 08/10/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1258370.0000 | 1202960.0000                  | 125.8370  | 120.2960                        | 0             |
| 08/10/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1299.2860    | 1293.6420                     | 1299.2860 | 1,293.6420                      | 42            |

| 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 |
|------------|------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI               | 1222860.0000 | 1166420.0000                  | 122.2860  | 116.6420                        | 0             |
| 08/10/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GOVI On 06-August-26   |          |              | GOVI               | 1322.8500    | 1317.1000                     | 1322.8500 | 1,317.1000                      | 0             |
| 08/10/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI               | 1338500.0000 | 1281000.0000                  | 133.8500  | 128.1000                        | 0             |
| 08/10/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GOVI On 05-November-26 |          |              | GOVI               | 1346.4750    | 1340.6190                     | 1346.4750 | 1,340.6190                      | 0             |
| 08/10/2025 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI               | 694750.0000  | 636190.0000                   | 69.4750   | 63.6190                         | 0             |
| 08/10/2025 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 08/10/2025 | I258 On 06-November-25 |          |              | Bond Future        | 115.5331     | 115.2758                      | 115.5331  | 115.2758                        | 0             |
| 08/10/2025 | I258 On 06-November-25 | 112.39   | Call         | Bond Future        | 3355.0887    | 3148.3711                     | 3.3551    | 3.1484                          | 0             |
| 08/10/2025 | I258 On 06-November-25 | 112.39   | Put          | Bond Future        | 211.9787     | 262.6111                      | 0.2120    | 0.2626                          | 0             |
| 08/10/2025 | I258 On 05-February-26 |          |              | Bond Future        | 114.8487     | 114.5860                      | 114.8487  | 114.5860                        | 0             |
| 08/10/2025 | I258 On 05-February-26 | 111.65   | Call         | Bond Future        | 4331.7063    | 4155.5811                     | 4.3317    | 4.1556                          | 0             |
| 08/10/2025 | I258 On 05-February-26 | 111.65   | Put          | Bond Future        | 1132.9863    | 1219.5511                     | 1.1330    | 1.2196                          | 0             |
| 08/10/2025 | I258 On 07-May-26      |          |              | Bond Future        | 116.9865     | 116.7186                      | 116.9865  | 116.7186                        | 0             |
| 08/10/2025 | I258 On 07-May-26      | 113.73   | Call         | Bond Future        | 5143.9762    | 4973.8198                     | 5.1440    | 4.9738                          | 0             |
| 08/10/2025 | I258 On 07-May-26      | 113.73   | Put          | Bond Future        | 1887.4662    | 1985.2698                     | 1.8875    | 1.9853                          | 0             |
| 08/10/2025 | I258 On 06-August-26   |          |              | Bond Future        | 116.2928     | 116.0189                      | 116.2928  | 116.0189                        | 0             |
| 08/10/2025 | I258 On 06-August-26   | 112.95   | Call         | Bond Future        | 5812.9456    | 5642.7207                     | 5.8129    | 5.6427                          | 0             |
| 08/10/2025 | I258 On 06-August-26   | 112.95   | Put          | Bond Future        | 2470.1756    | 2573.7907                     | 2.4702    | 2.5738                          | 0             |
| 08/10/2025 | I258 On 05-November-26 |          |              | Bond Future        | 118.3691     | 118.0893                      | 118.3691  | 118.0893                        | 0             |
| 08/10/2025 | I258 On 05-November-26 | 114.95   | Call         | Bond Future        | 6450.4022    | 6279.1302                     | 6.4504    | 6.2791                          | 0             |
| 08/10/2025 | I258 On 05-November-26 | 114.95   | Put          | Bond Future        | 3031.3322    | 3139.8302                     | 3.0313    | 3.1398                          | 0             |
| 08/10/2025 | IGOV On 06-November-25 |          |              | Index Future       | 401.3120     | 401.5350                      | 401.3120  | 401.5350                        | 762           |
| 08/10/2025 | IGOV On 05-February-26 |          |              | Index Future       | 408.7190     | 408.9460                      | 408.7190  | 408.9460                        | 0             |
| 08/10/2025 | IGOV On 07-May-26      |          |              | Index Future       | 416.3280     | 416.5580                      | 416.3280  | 416.5580                        | 0             |
| 08/10/2025 | IGOV On 06-August-26   |          |              | Index Future       | 423.9730     | 424.2070                      | 423.9730  | 424.2070                        | 0             |
| 08/10/2025 | IGOV On 05-November-26 |          |              | Index Future       | 431.6390     | 431.8760                      | 431.6390  | 431.8760                        | 0             |
| 08/10/2025 | IS10 On 17-December-25 |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 08/10/2025 | IS10 On 16-March-26    |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 08/10/2025 | IS10 On 15-June-26     |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 08/10/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 08/10/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 08/10/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 08/10/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 08/10/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 08/10/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 08/10/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 08/10/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 08/10/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 08/10/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 08/10/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 08/10/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 08/10/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.6189    | 8.6921                        | 108.5661  | 108.1548                        | 28,018        |
| 08/10/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 9110.6800 | 8699.3300                     | 9.1107    | 8.6993                          | 0             |
| 08/10/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R033 On 05-February-26  |        |              | Bond Future            | 8.6806    | 8.7574                        | 110.5430  | 110.1238                        | 0             |
| 08/10/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 9336.8800 | 8919.5100                     | 9.3369    | 8.9195                          | 0             |
| 08/10/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 3.6100    | 5.4500                        | 0.0036    | 0.0055                          | 0             |
| 08/10/2025 | R033 On 07-May-26       |        |              | Bond Future            | 8.7428    | 8.8236                        | 107.5311  | 107.1038                        | 0             |
| 08/10/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 8323.5900 | 7916.1600                     | 8.3236    | 7.9162                          | 0             |
| 08/10/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 80.7700   | 100.5800                      | 0.0808    | 0.1006                          | 0             |
| 08/10/2025 | R033 On 06-August-26    |        |              | Bond Future            | 8.8145    | 8.8997                        | 109.5003  | 109.0645                        | 0             |
| 08/10/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 7334.6800 | 6948.0300                     | 7.3347    | 6.9480                          | 0             |
| 08/10/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 288.6300  | 337.7700                      | 0.2886    | 0.3378                          | 0             |
| 08/10/2025 | R033 On 05-November-26  |        |              | Bond Future            | 8.8980    | 8.9879                        | 106.3900  | 105.9457                        | 0             |
| 08/10/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 3629.3400 | 3351.0500                     | 3.6293    | 3.3511                          | 0             |
| 08/10/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1516.2300 | 1682.2600                     | 1.5162    | 1.6823                          | 0             |
| 08/10/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.0976    | 9.1710                        | 100.3641  | 99.9154                         | 97,300        |
| 08/10/2025 | R035 On 06-November-25  | 9.77   | Call         | Bond Future            | 4036.2900 | 3607.3000                     | 4.0363    | 3.6073                          | 250           |
| 08/10/2025 | R035 On 06-November-25  | 9.77   | Put          | Bond Future            | 23.7000   | 43.4200                       | 0.0237    | 0.0434                          | 0             |
| 08/10/2025 | R035 On 06-November-25  | 9.91   | Call         | Bond Future            | 4828.7500 | 4388.0900                     | 4.8288    | 4.3881                          | 2,000         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 7.9200     | 15.9700                       | 0.0079    | 0.0160                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 5791.7500  | 5345.2900                     | 5.7918    | 5.3453                          | 300           |
| 08/10/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 1.7500     | 4.0000                        | 0.0018    | 0.0040                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 6186.1000  | 5738.6400                     | 6.1861    | 5.7386                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 0.8900     | 2.1400                        | 0.0009    | 0.0021                          | 250           |
| 08/10/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 7024.7700  | 6576.3800                     | 7.0248    | 6.5764                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 0.1900     | 0.5100                        | 0.0002    | 0.0005                          | 50            |
| 08/10/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 7633.7400  | 7185.1400                     | 7.6337    | 7.1851                          | 2,000         |
| 08/10/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 0.0600     | 0.1700                        | 0.0001    | 0.0002                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 7798.9100  | 7350.2900                     | 7.7989    | 7.3503                          | 2,000         |
| 08/10/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 0.0400     | 0.1300                        | 0.0000    | 0.0001                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 8128.0500  | 7679.3900                     | 8.1281    | 7.6794                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 0.0200     | 0.0700                        | 0.0000    | 0.0001                          | 250           |
| 08/10/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 8564.4600  | 8115.7700                     | 8.5645    | 8.1158                          | 300           |
| 08/10/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 0.0100     | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 9106.0400  | 8657.3400                     | 9.1060    | 8.6573                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 8,500         |
| 08/10/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 10493.9400 | 10045.2300                    | 10.4939   | 10.0452                         | 2,000         |
| 08/10/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 10546.7400 | 10098.0300                    | 10.5467   | 10.0980                         | 250           |
| 08/10/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 10810.1200 | 10361.4100                    | 10.8101   | 10.3614                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 11853.1600 | 11404.4500                    | 11.8532   | 11.4045                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 13032.2000 | 12583.4900                    | 13.0322   | 12.5835                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 08/10/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 13133.7000 | 12684.9900                    | 13.1337   | 12.6850                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 08/10/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 14239.6200 | 13790.9100                    | 14.2396   | 13.7909                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 08/10/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 15619.4100 | 15170.7000                    | 15.6194   | 15.1707                         | 0             |
| 08/10/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 08/10/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 15814.0300 | 15365.3200                    | 15.8140   | 15.3653                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 08/10/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.1713     | 9.2479                        | 102.1917  | 101.7345                        | 41,250        |
| 08/10/2025 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 1062.3200  | 918.3000                      | 1.0623    | 0.9183                          | 16,000        |
| 08/10/2025 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 3011.6600  | 3324.8700                     | 3.0117    | 3.3249                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 2038.1400  | 1803.1700                     | 2.0381    | 1.8032                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 1568.1100  | 1790.3700                     | 1.5681    | 1.7904                          | 16,000        |
| 08/10/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 5922.7700  | 5511.4000                     | 5.9228    | 5.5114                          | 250           |
| 08/10/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 172.7200   | 218.5800                      | 0.1727    | 0.2186                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 7304.3200  | 6870.5600                     | 7.3043    | 6.8706                          | 2,000         |
| 08/10/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 76.4900    | 99.9600                       | 0.0765    | 0.1000                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 8498.4000  | 8053.6400                     | 8.4984    | 8.0536                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 36.3500    | 48.8200                       | 0.0364    | 0.0488                          | 250           |
| 08/10/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 9121.3200  | 8672.8400                     | 9.1213    | 8.6728                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 24.1600    | 32.9100                       | 0.0242    | 0.0329                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 9896.8500  | 9445.1200                     | 9.8969    | 9.4451                          | 2,000         |
| 08/10/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 14.1900    | 19.6900                       | 0.0142    | 0.0197                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 10205.6800 | 9752.9900                     | 10.2057   | 9.7530                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 11.4000    | 15.9400                       | 0.0114    | 0.0159                          | 0             |
| 08/10/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 11075.2700 | 10620.6100                    | 11.0753   | 10.6206                         | 0             |
| 08/10/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 6.0200     | 8.5900                        | 0.0060    | 0.0086                          | 250           |
| 08/10/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 17250.7800 | 16793.5600                    | 17.2508   | 16.7936                         | 0             |
| 08/10/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 2,000         |
| 08/10/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.2406     | 9.3205                        | 99.5666   | 99.1006                         | 0             |
| 08/10/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 3646.8500  | 3349.0700                     | 3.6469    | 3.3491                          | 250           |
| 08/10/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 1345.1600  | 1513.3100                     | 1.3452    | 1.5133                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 3718.5600  | 3417.2900                     | 3.7186    | 3.4173                          | 200           |
| 08/10/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 1303.4800  | 1468.1400                     | 1.3035    | 1.4681                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 3901.3100  | 3591.4500                     | 3.9013    | 3.5915                          | 350           |
| 08/10/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 1203.5300  | 1359.6000                     | 1.2035    | 1.3596                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 5659.0400  | 5284.6600                     | 5.6590    | 5.2847                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 574.8900   | 666.4400                      | 0.5749    | 0.6664                          | 250           |
| 08/10/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 5746.9500  | 5370.0100                     | 5.7470    | 5.3700                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 553.7300   | 642.7200                      | 0.5537    | 0.6427                          | 200           |
| 08/10/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 5968.8600  | 5585.7500                     | 5.9689    | 5.5858                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 503.7100   | 586.5300                      | 0.5037    | 0.5865                          | 350           |
| 08/10/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 7979.5300  | 7556.0900                     | 7.9795    | 7.5561                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 218.6700   | 261.1600                      | 0.2187    | 0.2612                          | 250           |
| 08/10/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 8075.6900  | 7650.8400                     | 8.0757    | 7.6508                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 209.9000   | 250.9800                      | 0.2099    | 0.2510                          | 200           |
| 08/10/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 8316.6400  | 7888.4200                     | 8.3166    | 7.8884                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 189.2200   | 226.9300                      | 0.1892    | 0.2269                          | 350           |
| 08/10/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 9043.9600  | 8606.9500                     | 9.0440    | 8.6070                          | 0             |
| 08/10/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 137.6800   | 166.6000                      | 0.1377    | 0.1666                          | 0             |
| 08/10/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.3193     | 9.4027                        | 101.3904  | 100.9153                        | 0             |
| 08/10/2025 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 2419.4900  | 2213.9400                     | 2.4195    | 2.2139                          | 200           |
| 08/10/2025 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 3507.8100  | 3777.4200                     | 3.5078    | 3.7774                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2627.1900  | 2408.5800                     | 2.6272    | 2.4086                          | 250           |
| 08/10/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 3195.9900  | 3452.5400                     | 3.1960    | 3.4525                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 3765.2300  | 3485.1200                     | 3.7652    | 3.4851                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 2011.9200  | 2206.9700                     | 2.0119    | 2.2070                          | 200           |
| 08/10/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 4053.7100  | 3760.2100                     | 4.0537    | 3.7602                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 1800.3100  | 1981.9700                     | 1.8003    | 1.9820                          | 250           |
| 08/10/2025 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 5537.0200  | 5187.0200                     | 5.5370    | 5.1870                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 1048.2000  | 1173.3600                     | 1.0482    | 1.1734                          | 200           |
| 08/10/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 5894.6000  | 5533.6000                     | 5.8946    | 5.5336                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 924.3100   | 1038.4700                     | 0.9243    | 1.0385                          | 250           |
| 08/10/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 9568.6300  | 9135.1600                     | 9.5686    | 9.1352                          | 0             |
| 08/10/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 258.9800   | 300.6700                      | 0.2590    | 0.3007                          | 0             |
| 08/10/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.4106     | 9.4979                        | 98.6773   | 98.1929                         | 0             |
| 08/10/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 5084.1900  | 4763.1300                     | 5.0842    | 4.7631                          | 0             |
| 08/10/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 1715.3600  | 1878.6800                     | 1.7154    | 1.8787                          | 0             |
| 08/10/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.6809     | 9.7495                        | 109.7413  | 109.2250                        | 6,698         |
| 08/10/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 9214.0400  | 8697.8900                     | 9.2140    | 8.6979                          | 1,770         |
| 08/10/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 0.0700     | 0.1900                        | 0.0001    | 0.0002                          | 0             |
| 08/10/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 10921.8800 | 10405.6200                    | 10.9219   | 10.4056                         | 0             |
| 08/10/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 17634.3100 | 17118.0400                    | 17.6343   | 17.1180                         | 0             |
| 08/10/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,770         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.7651     | 9.8364                        | 111.7397  | 111.2136                        | 0             |
| 08/10/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 11480.5900 | 10963.4900                    | 11.4806   | 10.9635                         | 0             |
| 08/10/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 26.2100    | 35.1400                       | 0.0262    | 0.0351                          | 0             |
| 08/10/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.8505     | 9.9246                        | 108.3084  | 107.7723                        | 0             |
| 08/10/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 10664.4800 | 10166.9700                    | 10.6645   | 10.1670                         | 0             |
| 08/10/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 205.3400   | 243.8800                      | 0.2053    | 0.2439                          | 0             |
| 08/10/2025 | R038 On 06-August-26   |        |              | Bond Future | 9.9439     | 10.0210                       | 110.2917  | 109.7451                        | 0             |
| 08/10/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 12267.8800 | 11768.6900                    | 12.2679   | 11.7687                         | 0             |
| 08/10/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 333.0700   | 380.4800                      | 0.3331    | 0.3805                          | 0             |
| 08/10/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.0456    | 10.1260                       | 106.7539  | 106.1968                        | 0             |
| 08/10/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 6557.2800  | 6179.0000                     | 6.5573    | 6.1790                          | 0             |
| 08/10/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 2009.2600  | 2188.1400                     | 2.0093    | 2.1881                          | 0             |
| 08/10/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.0580    | 10.1514                       | 115.8353  | 114.8677                        | 28,343        |
| 08/10/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 15621.0000 | 14653.4200                    | 15.6210   | 14.6534                         | 0             |
| 08/10/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.1322    | 10.2287                       | 117.9445  | 116.9590                        | 20,000        |
| 08/10/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 12732.2100 | 11793.6200                    | 12.7322   | 11.7936                         | 0             |
| 08/10/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 121.4900   | 168.4400                      | 0.1215    | 0.1684                          | 0             |
| 08/10/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.2065    | 10.3062                       | 114.2502  | 113.2462                        | 10,000        |
| 08/10/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 13800.9600 | 12878.7900                    | 13.8010   | 12.8788                         | 0             |
| 08/10/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 325.9700   | 407.7700                      | 0.3260    | 0.4078                          | 0             |
| 08/10/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.2863    | 10.3894                       | 116.3423  | 115.3191                        | 0             |
| 08/10/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 17614.3500 | 16666.6800                    | 17.6144   | 16.6667                         | 0             |
| 08/10/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 383.3800   | 458.8600                      | 0.3834    | 0.4589                          | 0             |
| 08/10/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.3713    | 10.4780                       | 112.5330  | 111.4909                        | 0             |
| 08/10/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 10198.2000 | 9450.7900                     | 10.1982   | 9.4508                          | 0             |
| 08/10/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 2440.8900  | 2735.6100                     | 2.4409    | 2.7356                          | 0             |
| 08/10/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.4731     | 7.4796                        | 107.2518  | 107.2449                        | 71,128        |
| 08/10/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 700.9400   | 694.0300                      | 0.7009    | 0.6940                          | 0             |
| 08/10/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.5054     | 7.5143                        | 103.9012  | 103.8937                        | 0             |
| 08/10/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 770.1000   | 762.8100                      | 0.7701    | 0.7628                          | 0             |
| 08/10/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 1.3300     | 1.4600                        | 0.0013    | 0.0015                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.5428     | 7.5560                        | 105.8104  | 105.8026                        | 0             |
| 08/10/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 686.4700   | 679.0200                      | 0.6865    | 0.6790                          | 0             |
| 08/10/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 6.0200     | 6.4100                        | 0.0060    | 0.0064                          | 0             |
| 08/10/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.6333     | 7.6577                        | 102.4434  | 102.4347                        | 0             |
| 08/10/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 353.6600   | 346.2000                      | 0.3537    | 0.3462                          | 0             |
| 08/10/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 19.5400    | 20.8200                       | 0.0195    | 0.0208                          | 0             |
| 08/10/2025 | R186 On 05-November-26 |        |              | Bond Future | 8.5544     | 8.6386                        | 104.2483  | 104.2385                        | 0             |
| 08/10/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 30.4500    | 27.2300                       | 0.0305    | 0.0272                          | 0             |
| 08/10/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 80.8500    | 87.4000                       | 0.0809    | 0.0874                          | 0             |
| 08/10/2025 | R202 On 06-November-25 |        |              | Bond Future | 283.3046   | 283.1247                      | 283.3046  | 283.1247                        | 1,033         |
| 08/10/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 7664.5800  | 7484.6600                     | 7.6646    | 7.4847                          | 0             |
| 08/10/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R202 On 05-February-26 |        |              | Bond Future | 283.1817   | 282.9975                      | 283.1817  | 282.9975                        | 0             |
| 08/10/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 5361.7000  | 5177.4500                     | 5.3617    | 5.1775                          | 0             |
| 08/10/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R202 On 07-May-26      |        |              | Bond Future | 288.4534   | 288.2649                      | 288.4534  | 288.2649                        | 0             |
| 08/10/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 10903.4200 | 10714.8700                    | 10.9034   | 10.7149                         | 0             |
| 08/10/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R202 On 06-August-26   |        |              | Bond Future | 288.3674   | 288.1729                      | 288.3674  | 288.1729                        | 0             |
| 08/10/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 9507.3600  | 9312.9300                     | 9.5074    | 9.3129                          | 0             |
| 08/10/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R202 On 05-November-26 |        |              | Bond Future | 293.5193   | 293.3190                      | 293.5193  | 293.3190                        | 0             |
| 08/10/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 13059.2500 | 12858.9800                    | 13.0593   | 12.8590                         | 0             |
| 08/10/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.3468     | 9.4099                        | 80.4074   | 80.0518                         | 35,398        |
| 08/10/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 9978.1300  | 9622.5500                     | 9.9781    | 9.6226                          | 0             |
| 08/10/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.4174     | 9.4828                        | 81.8715   | 81.5092                         | 0             |
| 08/10/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 7896.2400  | 7544.2400                     | 7.8962    | 7.5442                          | 0             |
| 08/10/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 36.5500    | 46.8800                       | 0.0366    | 0.0469                          | 0             |
| 08/10/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.4885     | 9.5564                        | 80.2246   | 79.8554                         | 0             |
| 08/10/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 8212.4700  | 7869.6500                     | 8.2125    | 7.8697                          | 0             |
| 08/10/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 157.7100   | 184.1300                      | 0.1577    | 0.1841                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.5671     | 9.6377                        | 81.6940   | 81.3175                         | 0             |
| 08/10/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 9281.2500  | 8937.4700                     | 9.2813    | 8.9375                          | 0             |
| 08/10/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 253.7200   | 286.4600                      | 0.2537    | 0.2865                          | 0             |
| 08/10/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.6537     | 9.7271                        | 79.9842   | 79.6004                         | 0             |
| 08/10/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 4994.8500  | 4736.3300                     | 4.9949    | 4.7363                          | 0             |
| 08/10/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 1597.7300  | 1723.0100                     | 1.5977    | 1.7230                          | 0             |
| 08/10/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.7159   | 253.6239                      | 253.7159  | 253.6239                        | 1,203         |
| 08/10/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1575.9100  | 1483.9100                     | 1.5759    | 1.4839                          | 0             |
| 08/10/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.3985   | 258.3038                      | 258.3985  | 258.3038                        | 0             |
| 08/10/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5298.4700  | 5203.7500                     | 5.2985    | 5.2038                          | 0             |
| 08/10/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.7211   | 259.6238                      | 259.7211  | 259.6238                        | 0             |
| 08/10/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4321.0800  | 4223.7600                     | 4.3211    | 4.2238                          | 0             |
| 08/10/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.5409   | 264.4400                      | 264.5409  | 264.4400                        | 0             |
| 08/10/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4700.9200  | 4599.9700                     | 4.7009    | 4.6000                          | 0             |
| 08/10/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.7259   | 265.6207                      | 265.7259  | 265.6207                        | 0             |
| 08/10/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 12395.9100 | 12290.7200                    | 12.3959   | 12.2907                         | 0             |
| 08/10/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.1200     | 8.1930                        | 96.6277   | 96.3277                         | 84,123        |
| 08/10/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7558.0600  | 7258.0300                     | 7.5581    | 7.2580                          | 0             |
| 08/10/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.1689     | 8.2464                        | 98.3872   | 98.0814                         | 18            |
| 08/10/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6521.9300  | 6218.4700                     | 6.5219    | 6.2185                          | 0             |
| 08/10/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 4.9500     | 7.2600                        | 0.0050    | 0.0073                          | 0             |
| 08/10/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.2114     | 8.2938                        | 96.6436   | 96.3319                         | 0             |
| 08/10/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 5853.7200  | 5556.3200                     | 5.8537    | 5.5563                          | 0             |
| 08/10/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 54.9100    | 69.2100                       | 0.0549    | 0.0692                          | 0             |
| 08/10/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.2647     | 8.3527                        | 98.4141   | 98.0960                         | 0             |
| 08/10/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5170.6300  | 4885.4000                     | 5.1706    | 4.8854                          | 0             |
| 08/10/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 172.6700   | 205.5500                      | 0.1727    | 0.2056                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.3378     | 8.4319                        | 96.6000   | 96.2755                         | 0             |
| 08/10/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2568.0600  | 2369.2500                     | 2.5681    | 2.3693                          | 0             |
| 08/10/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1157.4500  | 1283.1100                     | 1.1575    | 1.2831                          | 0             |
| 08/10/2025 | R214 On 06-November-25 |        |              | Bond Future | 9.9998     | 10.0884                       | 74.1387   | 73.5938                         | 37,101        |
| 08/10/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 9206.3700  | 8661.4800                     | 9.2064    | 8.6615                          | 0             |
| 08/10/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.0799    | 10.1714                       | 75.4887   | 74.9336                         | 0             |
| 08/10/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 6828.8700  | 6312.6500                     | 6.8289    | 6.3127                          | 0             |
| 08/10/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 115.2600   | 154.1400                      | 0.1153    | 0.1541                          | 0             |
| 08/10/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.1562    | 10.2507                       | 73.5779   | 73.0124                         | 0             |
| 08/10/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 7907.9100  | 7401.0000                     | 7.9079    | 7.4010                          | 0             |
| 08/10/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 273.4400   | 332.0100                      | 0.2734    | 0.3320                          | 0             |
| 08/10/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.2396    | 10.3373                       | 74.9257   | 74.3493                         | 0             |
| 08/10/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 9652.8000  | 9135.9200                     | 9.6528    | 9.1359                          | 0             |
| 08/10/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 352.9100   | 412.4000                      | 0.3529    | 0.4124                          | 0             |
| 08/10/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.3312    | 10.4322                       | 72.9505   | 72.3634                         | 0             |
| 08/10/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 5479.4300  | 5087.8600                     | 5.4794    | 5.0879                          | 0             |
| 08/10/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 1880.0600  | 2075.6100                     | 1.8801    | 2.0756                          | 0             |
| 08/10/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.1750    | 10.2687                       | 89.2404   | 88.5100                         | 121,533       |
| 08/10/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 10998.2100 | 10267.8300                    | 10.9982   | 10.2678                         | 0             |
| 08/10/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 0.0100     | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.2559    | 10.3526                       | 90.8654   | 90.1215                         | 143,775       |
| 08/10/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 8696.6700  | 8002.9700                     | 8.6967    | 8.0030                          | 0             |
| 08/10/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 138.7700   | 189.0300                      | 0.1388    | 0.1890                          | 0             |
| 08/10/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.3327    | 10.4326                       | 88.0955   | 87.3376                         | 260           |
| 08/10/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 9956.2200  | 9276.2800                     | 9.9562    | 9.2763                          | 0             |
| 08/10/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 341.0000   | 418.9400                      | 0.3410    | 0.4189                          | 0             |
| 08/10/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.4163    | 10.5197                       | 89.7091   | 88.9367                         | 0             |
| 08/10/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 13182.0100 | 12471.1300                    | 13.1820   | 12.4711                         | 0             |
| 08/10/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 322.1400   | 383.6200                      | 0.3221    | 0.3836                          | 0             |
| 08/10/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.5072    | 10.6141                       | 86.8532   | 86.0663                         | 0             |
| 08/10/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 7629.9600  | 7075.1300                     | 7.6300    | 7.0751                          | 0             |
| 08/10/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 2001.5800  | 2233.5600                     | 2.0016    | 2.2336                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/10/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |