



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

## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.7900  | 139.7900                      | 139.7900  | 139.7900                        | 0             |
| 07/11/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 144.6234  | 144.6419                      | 144.6234  | 144.6419                        | 1,833         |
| 07/11/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4513.4400 | 4531.9400                     | 4.5134    | 4.5319                          | 0             |
| 07/11/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 145.8440  | 145.8762                      | 145.8440  | 145.8762                        | 2,542         |
| 07/11/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 4023.9600 | 4056.2100                     | 4.0240    | 4.0562                          | 0             |
| 07/11/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 148.5262  | 148.5560                      | 148.5262  | 148.5560                        | 0             |
| 07/11/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4426.2000 | 4455.9600                     | 4.4262    | 4.4560                          | 0             |
| 07/11/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2029 On 05-November-26 |        |              | Bond Future        | 149.6846  | 149.7173                      | 149.6846  | 149.7173                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 2124.6200 | 2157.2900                     | 2.1246    | 2.1573                          | 0             |
| 07/11/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2029 On 04-February-27 |        |              | Bond Future | 152.2972  | 152.2972                      | 152.2972  | 152.2972                        | 0             |
| 07/11/2025 | 2029 On 04-February-27 | 149.72 | Call         | Bond Future | 2577.2400 | 2577.2400                     | 2.5772    | 2.5772                          | 0             |
| 07/11/2025 | 2029 On 04-February-27 | 149.72 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.5400    | 9.5400                        | 96.9671   | 96.9671                         | 0             |
| 07/11/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.7372    | 7.7049                        | 101.1012  | 101.2108                        | 164,135       |
| 07/11/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5728.4700 | 5831.9000                     | 5.7285    | 5.8319                          | 0             |
| 07/11/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 6.1700    | 0.0100                        | 0.0062    | 0.0000                          | 0             |
| 07/11/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.7675    | 7.7296                        | 102.9523  | 103.0735                        | 5,220         |
| 07/11/2025 | 2030 On 07-May-26      | 7.21   | Call         | Bond Future | 150.4700  | 312.3900                      | 0.1505    | 0.3124                          | 1,000         |
| 07/11/2025 | 2030 On 07-May-26      | 7.21   | Put          | Bond Future | 1951.3300 | 1992.1200                     | 1.9513    | 1.9921                          | 0             |
| 07/11/2025 | 2030 On 07-May-26      | 7.71   | Call         | Bond Future | 744.9900  | 810.1400                      | 0.7450    | 0.8101                          | 1,000         |
| 07/11/2025 | 2030 On 07-May-26      | 7.71   | Put          | Bond Future | 928.8700  | 872.8900                      | 0.9289    | 0.8729                          | 0             |
| 07/11/2025 | 2030 On 07-May-26      | 7.92   | Call         | Bond Future | 1157.5100 | 1157.2500                     | 1.1575    | 1.1573                          | 0             |
| 07/11/2025 | 2030 On 07-May-26      | 7.92   | Put          | Bond Future | 671.5900  | 550.2000                      | 0.6716    | 0.5502                          | 1,000         |
| 07/11/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 5095.0800 | 5148.4800                     | 5.0951    | 5.1485                          | 0             |
| 07/11/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 70.2500   | 2.5200                        | 0.0703    | 0.0025                          | 0             |
| 07/11/2025 | 2030 On 06-August-26   |        |              | Bond Future | 7.8141    | 7.7738                        | 100.8114  | 100.9325                        | 338           |
| 07/11/2025 | 2030 On 06-August-26   | 7.21   | Call         | Bond Future | 227.6100  | 421.3700                      | 0.2276    | 0.4214                          | 1,000         |
| 07/11/2025 | 2030 On 06-August-26   | 7.21   | Put          | Bond Future | 2058.8000 | 2131.4600                     | 2.0588    | 2.1315                          | 0             |
| 07/11/2025 | 2030 On 06-August-26   | 7.71   | Call         | Bond Future | 833.8400  | 885.2400                      | 0.8338    | 0.8852                          | 1,000         |
| 07/11/2025 | 2030 On 06-August-26   | 7.71   | Put          | Bond Future | 1146.5500 | 1076.8500                     | 1.1466    | 1.0769                          | 0             |
| 07/11/2025 | 2030 On 06-August-26   | 8.06   | Call         | Bond Future | 1493.2300 | 1423.8000                     | 1.4932    | 1.4238                          | 0             |
| 07/11/2025 | 2030 On 06-August-26   | 8.06   | Put          | Bond Future | 759.4800  | 568.9500                      | 0.7595    | 0.5690                          | 1,000         |
| 07/11/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 4303.5800 | 4255.6200                     | 4.3036    | 4.2556                          | 0             |
| 07/11/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 195.8600  | 26.8000                       | 0.1959    | 0.0268                          | 0             |
| 07/11/2025 | 2030 On 05-November-26 |        |              | Bond Future | 7.8634    | 7.8190                        | 102.5807  | 102.7054                        | 0             |
| 07/11/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 2153.3400 | 2000.6200                     | 2.1533    | 2.0006                          | 0             |
| 07/11/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 688.0100  | 410.6400                      | 0.6880    | 0.4106                          | 0             |
| 07/11/2025 | 2030 On 04-February-27 |        |              | Bond Future | 7.9450    | 7.9450                        | 100.3385  | 100.3385                        | 0             |
| 07/11/2025 | 2030 On 04-February-27 | 7.82   | Call         | Bond Future | 966.6400  | 967.8700                      | 0.9666    | 0.9679                          | 0             |
| 07/11/2025 | 2030 On 04-February-27 | 7.82   | Put          | Bond Future | 1293.1300 | 1294.3600                     | 1.2931    | 1.2944                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2031 On 06-November-25 |        |              | Bond Future | 109.6900  | 109.6900                      | 109.6900  | 109.6900                        | 0             |
| 07/11/2025 | 2031 On 05-February-26 |        |              | Bond Future | 112.3677  | 112.3826                      | 112.3677  | 112.3826                        | 1,013         |
| 07/11/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 818.1900  | 854.1100                      | 0.8182    | 0.8541                          | 0             |
| 07/11/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 210.4900  | 231.5600                      | 0.2105    | 0.2316                          | 0             |
| 07/11/2025 | 2031 On 07-May-26      |        |              | Bond Future | 114.4522  | 114.4778                      | 114.4522  | 114.4778                        | 736           |
| 07/11/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 972.5900  | 1014.7300                     | 0.9726    | 1.0147                          | 0             |
| 07/11/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 360.3600  | 376.9500                      | 0.3604    | 0.3770                          | 0             |
| 07/11/2025 | 2031 On 06-August-26   |        |              | Bond Future | 114.1282  | 114.1520                      | 114.1282  | 114.1520                        | 680           |
| 07/11/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 907.8600  | 934.4900                      | 0.9079    | 0.9345                          | 0             |
| 07/11/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 589.6800  | 592.4500                      | 0.5897    | 0.5925                          | 0             |
| 07/11/2025 | 2031 On 05-November-26 |        |              | Bond Future | 116.1583  | 116.1841                      | 116.1583  | 116.1841                        | 0             |
| 07/11/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4674.5400 | 4699.7000                     | 4.6745    | 4.6997                          | 0             |
| 07/11/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 6.2700    | 5.5600                        | 0.0063    | 0.0056                          | 0             |
| 07/11/2025 | 2031 On 04-February-27 |        |              | Bond Future | 116.1583  | 116.1583                      | 116.1583  | 116.1583                        | 0             |
| 07/11/2025 | 2031 On 04-February-27 | 116.18 | Call         | Bond Future | 867.8500  | 868.8200                      | 0.8679    | 0.8688                          | 0             |
| 07/11/2025 | 2031 On 04-February-27 | 116.18 | Put          | Bond Future | 889.5800  | 890.5500                      | 0.8896    | 0.8906                          | 0             |
| 07/11/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.4200   | 10.4200                       | 90.9959   | 90.9959                         | 0             |
| 07/11/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.3323    | 8.3062                        | 102.6087  | 102.7318                        | 123,108       |
| 07/11/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 8192.8500 | 8301.4300                     | 8.1929    | 8.3014                          | 0             |
| 07/11/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 14.5900   | 0.1100                        | 0.0146    | 0.0001                          | 0             |
| 07/11/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.3821    | 8.3526                        | 100.3277  | 100.4623                        | 38,369        |
| 07/11/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 7738.0800 | 7765.4100                     | 7.7381    | 7.7654                          | 0             |
| 07/11/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 113.9100  | 6.5700                        | 0.1139    | 0.0066                          | 0             |
| 07/11/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.4440    | 8.4133                        | 102.1482  | 102.2831                        | 0             |
| 07/11/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 7247.8700 | 7203.5800                     | 7.2479    | 7.2036                          | 0             |
| 07/11/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 217.1200  | 37.9100                       | 0.2171    | 0.0379                          | 0             |
| 07/11/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.5161    | 8.4832                        | 99.7836   | 99.9224                         | 0             |
| 07/11/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3575.6300 | 3441.7600                     | 3.5756    | 3.4418                          | 0             |
| 07/11/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 902.5600  | 629.9300                      | 0.9026    | 0.6299                          | 0             |
| 07/11/2025 | 2032 On 04-February-27 |        |              | Bond Future | 8.6115    | 8.6115                        | 101.4986  | 101.4986                        | 0             |
| 07/11/2025 | 2032 On 04-February-27 | 8.48   | Call         | Bond Future | 1602.3500 | 1604.3800                     | 1.6024    | 1.6044                          | 0             |
| 07/11/2025 | 2032 On 04-February-27 | 8.48   | Put          | Bond Future | 2136.3700 | 2138.4000                     | 2.1364    | 2.1384                          | 0             |
| 07/11/2025 | 2033 On 06-November-25 |        |              | Bond Future | 133.1400  | 133.1400                      | 133.1400  | 133.1400                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2033 On 05-February-26 |        |              | Bond Future | 138.1427   | 138.2046                      | 138.1427  | 138.2046                        | 2,694         |
| 07/11/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 5262.6900  | 5324.5500                     | 5.2627    | 5.3246                          | 0             |
| 07/11/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2033 On 07-May-26      |        |              | Bond Future | 139.1407   | 139.2164                      | 139.1407  | 139.2164                        | 11,412        |
| 07/11/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 3980.6600  | 4056.4000                     | 3.9807    | 4.0564                          | 0             |
| 07/11/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2033 On 06-August-26   |        |              | Bond Future | 141.6997   | 141.7739                      | 141.6997  | 141.7739                        | 0             |
| 07/11/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 7449.6700  | 7523.8700                     | 7.4497    | 7.5239                          | 0             |
| 07/11/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2033 On 05-November-26 |        |              | Bond Future | 142.6329   | 142.7107                      | 142.6329  | 142.7107                        | 0             |
| 07/11/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 5372.8700  | 5450.6700                     | 5.3729    | 5.4507                          | 0             |
| 07/11/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2033 On 04-February-27 |        |              | Bond Future | 145.1646   | 145.1646                      | 145.1646  | 145.1646                        | 0             |
| 07/11/2025 | 2033 On 04-February-27 | 142.71 | Call         | Bond Future | 2454.6100  | 2454.6100                     | 2.4546    | 2.4546                          | 0             |
| 07/11/2025 | 2033 On 04-February-27 | 142.71 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.6300    | 11.6300                       | 83.0067   | 83.0067                         | 0             |
| 07/11/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.3386     | 9.2769                        | 94.5486   | 94.9517                         | 115,716       |
| 07/11/2025 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 2651.4700  | 2852.7300                     | 2.6515    | 2.8527                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 652.5200   | 450.7300                      | 0.6525    | 0.4507                          | 11,500        |
| 07/11/2025 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 5025.8100  | 5262.3700                     | 5.0258    | 5.2624                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 238.6200   | 72.1300                       | 0.2386    | 0.0721                          | 11,500        |
| 07/11/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 8111.6700  | 8448.5600                     | 8.1117    | 8.4486                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 70.4400    | 4.2800                        | 0.0704    | 0.0043                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 9508.1100  | 9870.9000                     | 9.5081    | 9.8709                          | 1,970         |
| 07/11/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 41.3200    | 1.0600                        | 0.0413    | 0.0011                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 11157.4100 | 11538.1700                    | 11.1574   | 11.5382                         | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 22.4700    | 0.1800                        | 0.0225    | 0.0002                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 12020.0600 | 12409.2300                    | 12.0201   | 12.4092                         | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 13.9400    | 0.0600                        | 0.0139    | 0.0001                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 12234.0500 | 12625.0400                    | 12.2341   | 12.6250                         | 1,030         |
| 07/11/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 12.1100    | 0.0500                        | 0.0121    | 0.0001                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 14650.4000 | 15051.3300                    | 14.6504   | 15.0513                         | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 2.1200     | 0.0000                        | 0.0021    | 0.0000                          | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 16727.7500 | 17130.4300                    | 16.7278   | 17.1304                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.3700     | 0.0000                        | 0.0004    | 0.0000                          | 1,970         |
| 07/11/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 18970.5500 | 19373.5600                    | 18.9706   | 19.3736                         | 0             |
| 07/11/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.0400     | 0.0000                        | 0.0000    | 0.0000                          | 1,030         |
| 07/11/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.4109     | 9.3454                        | 96.2798   | 96.6992                         | 87,488        |
| 07/11/2025 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 736.7800   | 1119.1100                     | 0.7368    | 1.1191                          | 1,500         |
| 07/11/2025 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 3411.7800  | 3374.7600                     | 3.4118    | 3.3748                          | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 2276.3900  | 2415.0100                     | 2.2764    | 2.4150                          | 1,500         |
| 07/11/2025 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 1772.5200  | 1491.7900                     | 1.7725    | 1.4918                          | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 4856.7500  | 4858.9800                     | 4.8568    | 4.8590                          | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 829.8800   | 412.7600                      | 0.8299    | 0.4128                          | 1,500         |
| 07/11/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 9442.4000  | 9627.3000                     | 9.4424    | 9.6273                          | 142           |
| 07/11/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 266.5200   | 32.0700                       | 0.2665    | 0.0321                          | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 11361.5300 | 11626.9800                    | 11.3615   | 11.6270                         | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 163.6100   | 9.7100                        | 0.1636    | 0.0097                          | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 16747.1900 | 17151.6000                    | 16.7472   | 17.1516                         | 0             |
| 07/11/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 15.0300    | 0.0900                        | 0.0150    | 0.0001                          | 142           |
| 07/11/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.4940     | 9.4262                        | 93.7671   | 94.1920                         | 2,539         |
| 07/11/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 4512.5300  | 4572.4100                     | 4.5125    | 4.5724                          | 2,541         |
| 07/11/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 1298.2000  | 933.1700                      | 1.2982    | 0.9332                          | 0             |
| 07/11/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 7790.9900  | 7839.4800                     | 7.7910    | 7.8395                          | 0             |
| 07/11/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 639.0700   | 262.6500                      | 0.6391    | 0.2627                          | 2,541         |
| 07/11/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 10790.1500 | 10937.9700                    | 10.7902   | 10.9380                         | 0             |
| 07/11/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 355.5300   | 78.4400                       | 0.3555    | 0.0784                          | 2,541         |
| 07/11/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 12793.0400 | 13034.7200                    | 12.7930   | 13.0347                         | 0             |
| 07/11/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 212.9100   | 29.6800                       | 0.2129    | 0.0297                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 |        |              | Bond Future | 9.5762     | 9.5057                        | 95.4123   | 95.8459                         | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2341.9700  | 2704.3200                     | 2.3420    | 2.7043                          | 4,490         |
| 07/11/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 3058.1200  | 2986.8000                     | 3.0581    | 2.9868                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 5426.2900  | 5396.6700                     | 5.4263    | 5.3967                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 1531.2400  | 1067.9500                     | 1.5312    | 1.0680                          | 4,490         |
| 07/11/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 7212.6100  | 7146.3400                     | 7.2126    | 7.1463                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 1097.9700  | 598.0300                      | 1.0980    | 0.5980                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 8198.6200  | 8145.1900                     | 8.1986    | 8.1452                          | 0             |
| 07/11/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 919.6800   | 432.5800                      | 0.9197    | 0.4326                          | 4,490         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2037 On 04-February-27 |        |              | Bond Future | 9.6748     | 9.6748                        | 92.7956   | 92.7956                         | 0             |
| 07/11/2025 | 2037 On 04-February-27 | 9.51   | Call         | Bond Future | 2572.3100  | 2575.6300                     | 2.5723    | 2.5756                          | 0             |
| 07/11/2025 | 2037 On 04-February-27 | 9.51   | Put          | Bond Future | 3566.9200  | 3570.2400                     | 3.5669    | 3.5702                          | 0             |
| 07/11/2025 | 2038 On 06-November-25 |        |              | Bond Future | 143.8800   | 143.8800                      | 143.8800  | 143.8800                        | 0             |
| 07/11/2025 | 2038 On 05-February-26 |        |              | Bond Future | 147.8755   | 147.8167                      | 147.8755  | 147.8167                        | 2,762         |
| 07/11/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 4675.5200  | 4616.6900                     | 4.6755    | 4.6167                          | 0             |
| 07/11/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2038 On 07-May-26      |        |              | Bond Future | 150.6187   | 150.5725                      | 150.6187  | 150.5725                        | 440           |
| 07/11/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 6088.6500  | 6042.5100                     | 6.0887    | 6.0425                          | 0             |
| 07/11/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2038 On 06-August-26   |        |              | Bond Future | 151.1837   | 151.1337                      | 151.1837  | 151.1337                        | 0             |
| 07/11/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 6463.6600  | 6413.6500                     | 6.4637    | 6.4137                          | 0             |
| 07/11/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2038 On 05-November-26 |        |              | Bond Future | 153.8737   | 153.8251                      | 153.8737  | 153.8251                        | 0             |
| 07/11/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 7563.7400  | 7515.0800                     | 7.5637    | 7.5151                          | 0             |
| 07/11/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2038 On 04-February-27 |        |              | Bond Future | 154.3246   | 154.3246                      | 154.3246  | 154.3246                        | 0             |
| 07/11/2025 | 2038 On 04-February-27 | 153.83 | Call         | Bond Future | 494.6400   | 494.6400                      | 0.4946    | 0.4946                          | 0             |
| 07/11/2025 | 2038 On 04-February-27 | 153.83 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.8400    | 11.8400                       | 83.1735   | 83.1735                         | 0             |
| 07/11/2025 | 2040 On 05-February-26 |        |              | Bond Future | 9.7343     | 9.6883                        | 94.6990   | 95.0329                         | 89,581        |
| 07/11/2025 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 1671.3600  | 1930.7800                     | 1.6714    | 1.9308                          | 14,000        |
| 07/11/2025 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 1196.5300  | 1122.0500                     | 1.1965    | 1.1221                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 4000.9200  | 4155.2300                     | 4.0009    | 4.1552                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 435.4400   | 255.8500                      | 0.4354    | 0.2559                          | 14,000        |
| 07/11/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 4653.0900  | 4814.7400                     | 4.6531    | 4.8147                          | 680           |
| 07/11/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 337.9700   | 165.7200                      | 0.3380    | 0.1657                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 7105.4700  | 7327.0100                     | 7.1055    | 7.3270                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 139.0200   | 26.6600                       | 0.1390    | 0.0267                          | 8,180         |
| 07/11/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 9562.6200  | 9842.6500                     | 9.5626    | 9.8427                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 57.4800    | 3.6100                        | 0.0575    | 0.0036                          | 680           |
| 07/11/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 11607.1600 | 11913.0400                    | 11.6072   | 11.9130                         | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 28.5800    | 0.5600                        | 0.0286    | 0.0006                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 13533.7100 | 13854.0400                    | 13.5337   | 13.8540                         | 475           |
| 07/11/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 13.6500    | 0.0800                        | 0.0137    | 0.0001                          | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 21092.3100 | 21426.1700                    | 21.0923   | 21.4262                         | 0             |
| 07/11/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.0400     | 0.0000                        | 0.0000    | 0.0000                          | 475           |
| 07/11/2025 | 2040 On 07-May-26      |        |              | Bond Future | 9.8119     | 9.7631                        | 96.4329   | 96.7818                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 6686.0200  | 6646.5900                     | 6.6860    | 6.6466                          | 1,460         |
| 07/11/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 648.6000   | 260.2900                      | 0.6486    | 0.2603                          | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 9076.1900  | 9124.5400                     | 9.0762    | 9.1245                          | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 378.2800   | 77.7500                       | 0.3783    | 0.0778                          | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 12204.3500 | 12370.2300                    | 12.2044   | 12.3702                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 197.5100   | 14.5100                       | 0.1975    | 0.0145                          | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 12485.0400 | 12659.4500                    | 12.4850   | 12.6595                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 186.8200   | 12.3500                       | 0.1868    | 0.0124                          | 1,460         |
| 07/11/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 14174.8800 | 14424.1700                    | 14.1749   | 14.4242                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 103.9700   | 4.3800                        | 0.1040    | 0.0044                          | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 15199.3400 | 15480.1600                    | 15.1993   | 15.4802                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 70.0900    | 2.0300                        | 0.0701    | 0.0020                          | 1,460         |
| 07/11/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 16847.2100 | 17160.9900                    | 16.8472   | 17.1610                         | 0             |
| 07/11/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 35.6400    | 0.5400                        | 0.0356    | 0.0005                          | 0             |
| 07/11/2025 | 2040 On 06-August-26   |        |              | Bond Future | 9.8997     | 9.8494                        | 93.6723   | 94.0255                         | 7,265         |
| 07/11/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 14461.0700 | 14623.0800                    | 14.4611   | 14.6231                         | 0             |
| 07/11/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 222.6200   | 31.4800                       | 0.2226    | 0.0315                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 |        |              | Bond Future | 9.9860     | 9.9337                        | 95.3156   | 95.6763                         | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2725.9700  | 3125.1200                     | 2.7260    | 3.1251                          | 2,300         |
| 07/11/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 3251.1500  | 3289.6200                     | 3.2512    | 3.2896                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 6168.6000  | 6087.9800                     | 6.1686    | 6.0880                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 1626.4100  | 1185.1100                     | 1.6264    | 1.1851                          | 2,300         |
| 07/11/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 8159.2900  | 8014.9000                     | 8.1593    | 8.0149                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 1169.2300  | 664.1600                      | 1.1692    | 0.6642                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 9248.7800  | 9107.4400                     | 9.2488    | 9.1074                          | 0             |
| 07/11/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 981.1900   | 479.1700                      | 0.9812    | 0.4792                          | 2,300         |
| 07/11/2025 | 2040 On 04-February-27 |        |              | Bond Future | 10.0872    | 10.0872                       | 92.4466   | 92.4466                         | 0             |
| 07/11/2025 | 2040 On 04-February-27 | 9.93   | Call         | Bond Future | 2878.1200  | 2881.8200                     | 2.8781    | 2.8818                          | 0             |
| 07/11/2025 | 2040 On 04-February-27 | 9.93   | Put          | Bond Future | 3947.9500  | 3951.6500                     | 3.9480    | 3.9517                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2043 On 06-November-25 |        |              | Bond Future | 110.4300   | 110.4300                      | 110.4300  | 110.4300                        | 0             |
| 07/11/2025 | 2043 On 05-February-26 |        |              | Bond Future | 114.2252   | 114.1726                      | 114.2252  | 114.1726                        | 0             |
| 07/11/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 4597.0562  | 4585.9151                     | 4.5971    | 4.5859                          | 0             |
| 07/11/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 31.8362    | 73.3551                       | 0.0318    | 0.0734                          | 0             |
| 07/11/2025 | 2043 On 07-May-26      |        |              | Bond Future | 116.3442   | 116.3013                      | 116.3442  | 116.3013                        | 0             |
| 07/11/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 4828.0187  | 4873.1750                     | 4.8280    | 4.8732                          | 0             |
| 07/11/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 183.8587   | 271.8950                      | 0.1839    | 0.2719                          | 0             |
| 07/11/2025 | 2043 On 06-August-26   |        |              | Bond Future | 115.6226   | 115.5767                      | 115.6226  | 115.5767                        | 0             |
| 07/11/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 5095.4687  | 5189.7160                     | 5.0955    | 5.1897                          | 0             |
| 07/11/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 352.8987   | 493.0360                      | 0.3529    | 0.4930                          | 0             |
| 07/11/2025 | 2043 On 05-November-26 |        |              | Bond Future | 117.6788   | 117.6337                      | 117.6788  | 117.6337                        | 0             |
| 07/11/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 5360.9479  | 5494.6681                     | 5.3609    | 5.4947                          | 0             |
| 07/11/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 522.1379   | 700.9281                      | 0.5221    | 0.7009                          | 0             |
| 07/11/2025 | 2043 On 04-February-27 |        |              | Bond Future | 116.8312   | 116.8312                      | 116.8312  | 116.8312                        | 0             |
| 07/11/2025 | 2043 On 04-February-27 | 117.63 | Call         | Bond Future | 2326.0222  | 2328.9801                     | 2.3260    | 2.3290                          | 0             |
| 07/11/2025 | 2043 On 04-February-27 | 117.63 | Put          | Bond Future | 3124.8122  | 3127.7701                     | 3.1248    | 3.1278                          | 0             |
| 07/11/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.8800    | 11.8800                       | 79.2888   | 79.2888                         | 0             |
| 07/11/2025 | 2044 On 05-February-26 |        |              | Bond Future | 9.9688     | 9.9333                        | 90.1377   | 90.4095                         | 61,068        |
| 07/11/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1921.8500  | 2132.3100                     | 1.9219    | 2.1323                          | 9,000         |
| 07/11/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 1154.3600  | 1093.0700                     | 1.1544    | 1.0931                          | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 6874.0200  | 7015.1300                     | 6.8740    | 7.0151                          | 9,000         |
| 07/11/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 175.4900   | 44.8500                       | 0.1755    | 0.0449                          | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 9098.4700  | 9296.2600                     | 9.0985    | 9.2963                          | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 82.1700    | 8.2100                        | 0.0822    | 0.0082                          | 4,500         |
| 07/11/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 10349.3300 | 10569.9500                    | 10.3493   | 10.5700                         | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 54.0800    | 2.9500                        | 0.0541    | 0.0030                          | 9,000         |
| 07/11/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 10658.8100 | 10883.9800                    | 10.6588   | 10.8840                         | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 48.8400    | 2.2600                        | 0.0488    | 0.0023                          | 4,500         |
| 07/11/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 11028.3500 | 11258.4300                    | 11.0284   | 11.2584                         | 0             |
| 07/11/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 43.3100    | 1.6400                        | 0.0433    | 0.0016                          | 0             |
| 07/11/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.0456    | 10.0078                       | 91.7881   | 92.0734                         | 69,649        |
| 07/11/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 12075.7700 | 12144.3400                    | 12.0758   | 12.1443                         | 0             |
| 07/11/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 239.3900   | 22.7100                       | 0.2394    | 0.0227                          | 0             |
| 07/11/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.1316    | 10.0928                       | 89.0685   | 89.3569                         | 7,681         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 14985.8500 | 15063.7700                    | 14.9859   | 15.0638                         | 0             |
| 07/11/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 246.9700   | 36.4600                       | 0.2470    | 0.0365                          | 0             |
| 07/11/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.2156    | 10.1754                       | 90.6309   | 90.9257                         | 0             |
| 07/11/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 8841.7400  | 8634.5200                     | 8.8417    | 8.6345                          | 0             |
| 07/11/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 1183.8300  | 681.8700                      | 1.1838    | 0.6819                          | 0             |
| 07/11/2025 | 2044 On 04-February-27 |        |              | Bond Future | 10.3130    | 10.3130                       | 87.8064   | 87.8064                         | 0             |
| 07/11/2025 | 2044 On 04-February-27 | 10.18  | Call         | Bond Future | 3133.5000  | 3137.4300                     | 3.1335    | 3.1374                          | 0             |
| 07/11/2025 | 2044 On 04-February-27 | 10.18  | Put          | Bond Future | 4095.9900  | 4099.9200                     | 4.0960    | 4.0999                          | 0             |
| 07/11/2025 | 2046 On 06-November-25 |        |              | Bond Future | 125.4100   | 125.4100                      | 125.4100  | 125.4100                        | 0             |
| 07/11/2025 | 2046 On 05-February-26 |        |              | Bond Future | 128.6141   | 128.6286                      | 128.6141  | 128.6286                        | 12,410        |
| 07/11/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 6964.0700  | 6978.5700                     | 6.9641    | 6.9786                          | 0             |
| 07/11/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2046 On 07-May-26      |        |              | Bond Future | 128.7020   | 128.7288                      | 128.7020  | 128.7288                        | 5,789         |
| 07/11/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 3751.9800  | 3778.7800                     | 3.7520    | 3.7788                          | 0             |
| 07/11/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2046 On 06-August-26   |        |              | Bond Future | 131.0687   | 131.0932                      | 131.0687  | 131.0932                        | 0             |
| 07/11/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 8688.7100  | 8713.2000                     | 8.6887    | 8.7132                          | 0             |
| 07/11/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2046 On 05-November-26 |        |              | Bond Future | 131.0669   | 131.0941                      | 131.0669  | 131.0941                        | 0             |
| 07/11/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 5586.9400  | 5614.1100                     | 5.5869    | 5.6141                          | 0             |
| 07/11/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2046 On 04-February-27 |        |              | Bond Future | 133.4001   | 133.4001                      | 133.4001  | 133.4001                        | 0             |
| 07/11/2025 | 2046 On 04-February-27 | 131.09 | Call         | Bond Future | 2310.1200  | 2310.1200                     | 2.3101    | 2.3101                          | 0             |
| 07/11/2025 | 2046 On 04-February-27 | 131.09 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2050 On 06-November-25 |        |              | Bond Future | 124.4200   | 124.4200                      | 124.4200  | 124.4200                        | 0             |
| 07/11/2025 | 2050 On 05-February-26 |        |              | Bond Future | 127.9573   | 127.7584                      | 127.9573  | 127.7584                        | 11,798        |
| 07/11/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future | 5137.2500  | 4938.3800                     | 5.1373    | 4.9384                          | 0             |
| 07/11/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2050 On 07-May-26      |        |              | Bond Future | 130.3309   | 130.1401                      | 130.3309  | 130.1401                        | 4,988         |
| 07/11/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future | 6260.8600  | 6070.1000                     | 6.2609    | 6.0701                          | 0             |
| 07/11/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2050 On 06-August-26   |        |              | Bond Future | 130.2712   | 130.0742                      | 130.2712  | 130.0742                        | 0             |
| 07/11/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future | 7001.1800  | 6804.1900                     | 7.0012    | 6.8042                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 132.5890  | 132.3907                      | 132.5890  | 132.3907                        | 0             |
| 07/11/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 8749.0400 | 8550.6500                     | 8.7490    | 8.5507                          | 0             |
| 07/11/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 2050 On 04-February-27 |        |              | Bond Future        | 132.9377  | 132.9377                      | 132.9377  | 132.9377                        | 0             |
| 07/11/2025 | 2050 On 04-February-27 | 132.39 | Call         | Bond Future        | 547.7200  | 547.7200                      | 0.5477    | 0.5477                          | 0             |
| 07/11/2025 | 2050 On 04-February-27 | 132.39 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1223.2940 | 1223.2940                     | 1223.2940 | 1,223.2940                      | 0             |
| 07/11/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1243.8490 | 1245.2300                     | 1243.8490 | 1,245.2300                      | 0             |
| 07/11/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1266.6250 | 1268.1470                     | 1266.6250 | 1,268.1470                      | 0             |
| 07/11/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1289.3800 | 1290.9030                     | 1289.3800 | 1,290.9030                      | 0             |
| 07/11/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1312.3070 | 1313.8760                     | 1312.3070 | 1,313.8760                      | 0             |
| 07/11/2025 | AL37 On 04-February-27 |        |              | Index Future       | 1335.8830 | 1335.8830                     | 1335.8830 | 1,335.8830                      | 0             |
| 07/11/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1546.4640 | 1546.4640                     | 1546.4640 | 1,546.4640                      | 0             |
| 07/11/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1567.0250 | 1572.3320                     | 1567.0250 | 1,572.3320                      | 0             |
| 07/11/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1595.7180 | 1601.2680                     | 1595.7180 | 1,601.2680                      | 0             |
| 07/11/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1624.3860 | 1630.0020                     | 1624.3860 | 1,630.0020                      | 0             |
| 07/11/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1653.2690 | 1659.0100                     | 1653.2690 | 1,659.0100                      | 0             |
| 07/11/2025 | AL7T On 04-February-27 |        |              | Index Future       | 1682.9710 | 1682.9710                     | 1682.9710 | 1,682.9710                      | 0             |
| 07/11/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1301.1010 | 1301.1010                     | 1301.1010 | 1,301.1010                      | 0             |
| 07/11/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1319.5670 | 1322.9670                     | 1319.5670 | 1,322.9670                      | 79            |
| 07/11/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1343.7300 | 1347.3140                     | 1343.7300 | 1,347.3140                      | 0             |
| 07/11/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1367.8700 | 1371.4900                     | 1367.8700 | 1,371.4900                      | 0             |
| 07/11/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1392.1920 | 1395.8980                     | 1392.1920 | 1,395.8980                      | 0             |
| 07/11/2025 | ALBI On 04-February-27 |        |              | Index Future       | 1417.2030 | 1417.2030                     | 1417.2030 | 1,417.2030                      | 0             |
| 07/11/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C007 On 31-January-37  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | C010 On 21-December-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/11/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 07/11/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 07/11/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C446 On 31-March-46     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 12.0100    | 12.0100                       | 78.6502   | 78.6502                         | 0             |
| 07/11/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.4606     | 9.4091                        | 92.6029   | 92.8598                         | 0             |
| 07/11/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 9407.4700  | 9664.3200                     | 9.4075    | 9.6643                          | 0             |
| 07/11/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 9.5483     | 9.4926                        | 90.5264   | 90.7965                         | 0             |
| 07/11/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 9645.9000  | 9915.9300                     | 9.6459    | 9.9159                          | 0             |
| 07/11/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 9.6484     | 9.5904                        | 92.1904   | 92.4635                         | 0             |
| 07/11/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 10321.7900 | 10594.8100                    | 10.3218   | 10.5948                         | 0             |
| 07/11/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 05-November-26  |        |              | Bond Future        | 9.7618     | 9.7008                        | 90.0375   | 90.3167                         | 0             |
| 07/11/2025 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 4709.1100  | 4988.3000                     | 4.7091    | 4.9883                          | 0             |
| 07/11/2025 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 04-February-27  |        |              | Bond Future        | 9.9254     | 9.9254                        | 91.4964   | 91.4964                         | 0             |
| 07/11/2025 | ES33 On 04-February-27  | 9.70   | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES33 On 04-February-27  | 9.70   | Put          | Bond Future        | 1000.1600  | 1000.1600                     | 1.0002    | 1.0002                          | 0             |
| 07/11/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 12.3900    | 12.3900                       | 73.3339   | 73.3339                         | 0             |
| 07/11/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 10.0834    | 10.0376                       | 89.9835   | 90.3122                         | 0             |
| 07/11/2025 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 11383.7500 | 11712.5100                    | 11.3838   | 11.7125                         | 0             |
| 07/11/2025 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield    | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.1630      | 10.1145                       | 87.3881   | 87.7311                         | 0             |
| 07/11/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 12746.6500   | 13089.7300                    | 12.7467   | 13.0897                         | 0             |
| 07/11/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.2489      | 10.1990                       | 88.9937   | 89.3411                         | 0             |
| 07/11/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 14519.3200   | 14866.7700                    | 14.5193   | 14.8668                         | 0             |
| 07/11/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.3405      | 10.2887                       | 86.3125   | 86.6674                         | 0             |
| 07/11/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 8347.6800    | 8702.5600                     | 8.3477    | 8.7026                          | 0             |
| 07/11/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES42 On 04-February-27 |          |              | Bond Future | 10.4604      | 10.4604                       | 87.7072   | 87.7072                         | 0             |
| 07/11/2025 | ES42 On 04-February-27 | 10.29    | Call         | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | ES42 On 04-February-27 | 10.29    | Put          | Bond Future | 1152.7300    | 1152.7300                     | 1.1527    | 1.1527                          | 0             |
| 07/11/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1277.2000    | 1277.2000                     | 1277.2000 | 1,277.2000                      | 0             |
| 07/11/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1296.0510    | 1297.1750                     | 1296.0510 | 1,297.1750                      | 602           |
| 07/11/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1460510.0000 | 1471750.0000                  | 146.0510  | 147.1750                        | 0             |
| 07/11/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1319.7820    | 1321.0480                     | 1319.7820 | 1,321.0480                      | 42            |
| 07/11/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1427820.0000 | 1440480.0000                  | 142.7820  | 144.0480                        | 0             |
| 07/11/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1343.4920    | 1344.7530                     | 1343.4920 | 1,344.7530                      | 0             |
| 07/11/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1544920.0000 | 1557530.0000                  | 154.4920  | 155.7530                        | 0             |
| 07/11/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | GOVI On 05-November-26 |          |              | GOVI        | 1367.3810    | 1368.6850                     | 1367.3810 | 1,368.6850                      | 0             |
| 07/11/2025 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 903810.0000  | 916850.0000                   | 90.3810   | 91.6850                         | 0             |
| 07/11/2025 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | GOVI On 04-February-27 |          |              | GOVI        | 1391.6950    | 1391.6950                     | 1391.6950 | 1,391.6950                      | 0             |
| 07/11/2025 | GOVI On 04-February-27 | 1,369.00 | Call         | GOVI        | 226950.0000  | 226950.0000                   | 22.6950   | 22.6950                         | 0             |
| 07/11/2025 | GOVI On 04-February-27 | 1,369.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 07/11/2025 | I258 On 06-November-25 |          |              | Bond Future | 112.3900     | 112.3900                      | 112.3900  | 112.3900                        | 0             |
| 07/11/2025 | I258 On 05-February-26 |          |              | Bond Future | 115.3556     | 115.3694                      | 115.3556  | 115.3694                        | 0             |
| 07/11/2025 | I258 On 05-February-26 | 111.65   | Call         | Bond Future | 4068.2269    | 4137.0392                     | 4.0682    | 4.1370                          | 0             |
| 07/11/2025 | I258 On 05-February-26 | 111.65   | Put          | Bond Future | 362.6169     | 417.6692                      | 0.3626    | 0.4177                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | I258 On 07-May-26       |        |              | Bond Future            | 117.4956  | 117.5204                      | 117.4956  | 117.5204                        | 0             |
| 07/11/2025 | I258 On 07-May-26       | 113.73 | Call         | Bond Future            | 4692.8175 | 4732.5290                     | 4.6928    | 4.7325                          | 0             |
| 07/11/2025 | I258 On 07-May-26       | 113.73 | Put          | Bond Future            | 927.2275  | 942.1490                      | 0.9272    | 0.9421                          | 0             |
| 07/11/2025 | I258 On 06-August-26    |        |              | Bond Future            | 116.7952  | 116.8181                      | 116.7952  | 116.8181                        | 0             |
| 07/11/2025 | I258 On 06-August-26    | 112.95 | Call         | Bond Future            | 5232.0856 | 5290.9859                     | 5.2321    | 5.2910                          | 0             |
| 07/11/2025 | I258 On 06-August-26    | 112.95 | Put          | Bond Future            | 1386.8456 | 1422.8959                     | 1.3868    | 1.4229                          | 0             |
| 07/11/2025 | I258 On 05-November-26  |        |              | Bond Future            | 118.8723  | 118.8974                      | 118.8723  | 118.8974                        | 0             |
| 07/11/2025 | I258 On 05-November-26  | 114.95 | Call         | Bond Future            | 5739.2054 | 5802.7527                     | 5.7392    | 5.8028                          | 0             |
| 07/11/2025 | I258 On 05-November-26  | 114.95 | Put          | Bond Future            | 1816.9354 | 1855.3227                     | 1.8169    | 1.8553                          | 0             |
| 07/11/2025 | I258 On 04-February-27  |        |              | Bond Future            | 118.1187  | 118.1187                      | 118.1187  | 118.1187                        | 0             |
| 07/11/2025 | I258 On 04-February-27  | 118.90 | Call         | Bond Future            | 3585.5726 | 3589.9198                     | 3.5856    | 3.5899                          | 0             |
| 07/11/2025 | I258 On 04-February-27  | 118.90 | Put          | Bond Future            | 4366.9126 | 4371.2598                     | 4.3669    | 4.3713                          | 0             |
| 07/11/2025 | IGOV On 06-November-25  |        |              | Index Future           | 403.7680  | 403.7680                      | 403.7680  | 403.7680                        | 0             |
| 07/11/2025 | IGOV On 05-February-26  |        |              | Index Future           | 411.1760  | 411.1080                      | 411.1760  | 411.1080                        | 242           |
| 07/11/2025 | IGOV On 07-May-26       |        |              | Index Future           | 418.8040  | 418.7730                      | 418.8040  | 418.7730                        | 8             |
| 07/11/2025 | IGOV On 06-August-26    |        |              | Index Future           | 426.4250  | 426.3840                      | 426.4250  | 426.3840                        | 0             |
| 07/11/2025 | IGOV On 05-November-26  |        |              | Index Future           | 434.1030  | 434.0680                      | 434.1030  | 434.0680                        | 0             |
| 07/11/2025 | IGOV On 04-February-27  |        |              | Index Future           | 442.0020  | 442.0020                      | 442.0020  | 442.0020                        | 0             |
| 07/11/2025 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.2800   | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 07/11/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 07/11/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 07/11/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 07/11/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 07/11/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 07/11/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 07/11/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 07/11/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 07/11/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 07/11/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 07/11/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 07/11/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 07/11/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | JBAF On 18-March-26    |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 07/11/2025 | JBAF On 17-June-26     |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 07/11/2025 | R033 On 06-November-25 |        |              | Bond Future            | 10.3300    | 10.3300                       | 99.4554   | 99.4554                         | 0             |
| 07/11/2025 | R033 On 05-February-26 |        |              | Bond Future            | 8.4856     | 8.4650                        | 111.6159  | 111.7304                        | 14,967        |
| 07/11/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future            | 10507.1200 | 10524.5700                    | 10.5071   | 10.5246                         | 0             |
| 07/11/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future            | 101.0400   | 3.9700                        | 0.1010    | 0.0040                          | 0             |
| 07/11/2025 | R033 On 07-May-26      |        |              | Bond Future            | 8.5393     | 8.5157                        | 108.6164  | 108.7432                        | 0             |
| 07/11/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future            | 9727.0600  | 9521.8500                     | 9.7271    | 9.5219                          | 0             |
| 07/11/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future            | 398.9400   | 66.9100                       | 0.3989    | 0.0669                          | 0             |
| 07/11/2025 | R033 On 06-August-26   |        |              | Bond Future            | 8.6040     | 8.5796                        | 110.5871  | 110.7138                        | 0             |
| 07/11/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future            | 9041.5800  | 8573.8200                     | 9.0416    | 8.5738                          | 0             |
| 07/11/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future            | 908.8000   | 314.3300                      | 0.9088    | 0.3143                          | 0             |
| 07/11/2025 | R033 On 05-November-26 |        |              | Bond Future            | 8.6778     | 8.6519                        | 107.4884  | 107.6188                        | 0             |
| 07/11/2025 | R033 On 05-November-26 | 9.33   | Call         | Bond Future            | 5201.6400  | 4808.3900                     | 5.2016    | 4.8084                          | 0             |
| 07/11/2025 | R033 On 05-November-26 | 9.33   | Put          | Bond Future            | 1990.1500  | 1466.4500                     | 1.9902    | 1.4665                          | 0             |
| 07/11/2025 | R033 On 04-February-27 |        |              | Bond Future            | 8.6626     | 8.6626                        | 109.8697  | 109.8697                        | 0             |
| 07/11/2025 | R033 On 04-February-27 | 8.65   | Call         | Bond Future            | 3225.3200  | 3228.9000                     | 3.2253    | 3.2289                          | 0             |
| 07/11/2025 | R033 On 04-February-27 | 8.65   | Put          | Bond Future            | 3286.6000  | 3290.1800                     | 3.2866    | 3.2902                          | 0             |
| 07/11/2025 | R035 On 06-November-25 |        |              | Bond Future            | 11.2000    | 11.2000                       | 88.5110   | 88.5110                         | 0             |
| 07/11/2025 | R035 On 05-February-26 |        |              | Bond Future            | 8.8740     | 8.8224                        | 103.9934  | 104.3108                        | 86,237        |
| 07/11/2025 | R035 On 05-February-26 | 8.64   | Call         | Bond Future            | 548.0800   | 819.3900                      | 0.5481    | 0.8194                          | 350           |
| 07/11/2025 | R035 On 05-February-26 | 8.64   | Put          | Bond Future            | 1997.2600  | 1951.2200                     | 1.9973    | 1.9512                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 8.85   | Call         | Bond Future            | 1140.6200  | 1353.5100                     | 1.1406    | 1.3535                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 8.85   | Put          | Bond Future            | 1288.2200  | 1183.7600                     | 1.2882    | 1.1838                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 9.14   | Call         | Bond Future            | 2294.9300  | 2423.2200                     | 2.2949    | 2.4232                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 9.14   | Put          | Bond Future            | 680.7800   | 491.7200                      | 0.6808    | 0.4917                          | 350           |
| 07/11/2025 | R035 On 05-February-26 | 9.25   | Call         | Bond Future            | 2804.5100  | 2919.4800                     | 2.8045    | 2.9195                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 9.25   | Put          | Bond Future            | 532.7400   | 330.3600                      | 0.5327    | 0.3304                          | 16,000        |
| 07/11/2025 | R035 On 05-February-26 | 9.64   | Call         | Bond Future            | 4778.9100  | 4937.6800                     | 4.7789    | 4.9377                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 9.64   | Put          | Bond Future            | 221.5800   | 63.0000                       | 0.2216    | 0.0630                          | 350           |
| 07/11/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future            | 7618.3600  | 7872.9100                     | 7.6184    | 7.8729                          | 250           |
| 07/11/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future            | 66.5700    | 3.7700                        | 0.0666    | 0.0038                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future            | 9066.3800  | 9347.7000                     | 9.0664    | 9.3477                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 36.8100    | 0.7800                        | 0.0368    | 0.0008                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 10286.4500 | 10581.3300                    | 10.2865   | 10.5813                         | 0             |
| 07/11/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 22.6600    | 0.1900                        | 0.0227    | 0.0002                          | 250           |
| 07/11/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 10915.6400 | 11216.3400                    | 10.9156   | 11.2163                         | 0             |
| 07/11/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 16.7400    | 0.0900                        | 0.0167    | 0.0001                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 11694.1800 | 12001.7800                    | 11.6942   | 12.0018                         | 2,000         |
| 07/11/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 9.7800     | 0.0300                        | 0.0098    | 0.0000                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 12003.8600 | 12313.3900                    | 12.0039   | 12.3134                         | 0             |
| 07/11/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 7.8400     | 0.0200                        | 0.0078    | 0.0000                          | 0             |
| 07/11/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 12875.0800 | 13188.3500                    | 12.8751   | 13.1884                         | 0             |
| 07/11/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 4.0900     | 0.0100                        | 0.0041    | 0.0000                          | 250           |
| 07/11/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 19052.5200 | 19369.8600                    | 19.0525   | 19.3699                         | 0             |
| 07/11/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0100     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 07/11/2025 | R035 On 07-May-26      |        |              | Bond Future | 8.9320     | 8.8767                        | 101.3948  | 101.7275                        | 31,963        |
| 07/11/2025 | R035 On 07-May-26      | 8.29   | Call         | Bond Future | 275.7700   | 663.0000                      | 0.2758    | 0.6630                          | 1,000         |
| 07/11/2025 | R035 On 07-May-26      | 8.29   | Put          | Bond Future | 4224.3400  | 4278.8900                     | 4.2243    | 4.2789                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 8.79   | Call         | Bond Future | 1216.0500  | 1562.3900                     | 1.2161    | 1.5624                          | 1,000         |
| 07/11/2025 | R035 On 07-May-26      | 8.79   | Put          | Bond Future | 2072.4200  | 2086.0800                     | 2.0724    | 2.0861                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 9.20   | Call         | Bond Future | 2709.5400  | 2862.6100                     | 2.7095    | 2.8626                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 9.20   | Put          | Bond Future | 1119.3600  | 939.7500                      | 1.1194    | 0.9398                          | 1,000         |
| 07/11/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 4716.6800  | 4781.4200                     | 4.7167    | 4.7814                          | 250           |
| 07/11/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 586.7200   | 318.7800                      | 0.5867    | 0.3188                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 4813.4500  | 4878.0400                     | 4.8135    | 4.8780                          | 200           |
| 07/11/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 570.1000   | 302.0100                      | 0.5701    | 0.3020                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 5056.5500  | 5122.1000                     | 5.0566    | 5.1221                          | 350           |
| 07/11/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 530.5000   | 263.3700                      | 0.5305    | 0.2634                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 7201.2200  | 7318.3500                     | 7.2012    | 7.3184                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 288.8000   | 73.2500                       | 0.2888    | 0.0733                          | 250           |
| 07/11/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 7302.1600  | 7423.0500                     | 7.3022    | 7.4231                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 280.6700   | 68.8800                       | 0.2807    | 0.0689                          | 200           |
| 07/11/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 7554.8400  | 7685.0500                     | 7.5548    | 7.6851                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 261.4200   | 58.9500                       | 0.2614    | 0.0590                          | 350           |
| 07/11/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 9734.1500  | 9935.9800                     | 9.7342    | 9.9360                          | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 145.0200   | 14.1700                       | 0.1450    | 0.0142                          | 250           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 9835.3000  | 10039.9500                    | 9.8353    | 10.0400                         | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 141.2400   | 13.2100                       | 0.1412    | 0.0132                          | 200           |
| 07/11/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 10087.9600 | 10299.4500                    | 10.0880   | 10.2995                         | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 132.2700   | 11.0800                       | 0.1323    | 0.0111                          | 350           |
| 07/11/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 10843.5800 | 11073.6800                    | 10.8436   | 11.0737                         | 0             |
| 07/11/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 109.0300   | 6.4500                        | 0.1090    | 0.0065                          | 0             |
| 07/11/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.0001     | 8.9427                        | 103.2350  | 103.5715                        | 56            |
| 07/11/2025 | R035 On 06-August-26   | 8.29   | Call         | Bond Future | 442.1200   | 911.3500                      | 0.4421    | 0.9114                          | 1,000         |
| 07/11/2025 | R035 On 06-August-26   | 8.29   | Put          | Bond Future | 4711.6100  | 4844.3500                     | 4.7116    | 4.8444                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 8.71   | Call         | Bond Future | 1220.2800  | 1353.4500                     | 1.2203    | 1.3535                          | 350           |
| 07/11/2025 | R035 On 06-August-26   | 8.71   | Put          | Bond Future | 2936.4000  | 2733.0800                     | 2.9364    | 2.7331                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 8.79   | Call         | Bond Future | 1436.5800  | 1788.1800                     | 1.4366    | 1.7882                          | 1,000         |
| 07/11/2025 | R035 On 06-August-26   | 8.79   | Put          | Bond Future | 2675.6100  | 2690.7200                     | 2.6756    | 2.6907                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 2558.9700  | 2728.1300                     | 2.5590    | 2.7281                          | 200           |
| 07/11/2025 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 1802.7200  | 1635.3900                     | 1.8027    | 1.6354                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.21   | Call         | Bond Future | 2862.7400  | 3071.7200                     | 2.8627    | 3.0717                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.21   | Put          | Bond Future | 1644.5100  | 1517.0000                     | 1.6445    | 1.5170                          | 350           |
| 07/11/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2901.5600  | 3025.6700                     | 2.9016    | 3.0257                          | 250           |
| 07/11/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 1625.7900  | 1413.4100                     | 1.6258    | 1.4134                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.39   | Call         | Bond Future | 3587.3100  | 3641.9000                     | 3.5873    | 3.6419                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.39   | Put          | Bond Future | 1339.8900  | 1057.9900                     | 1.3399    | 1.0580                          | 1,000         |
| 07/11/2025 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 4620.2000  | 4616.2900                     | 4.6202    | 4.6163                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 1022.3200  | 681.9200                      | 1.0223    | 0.6819                          | 200           |
| 07/11/2025 | R035 On 06-August-26   | 9.71   | Call         | Bond Future | 4977.6300  | 5237.9800                     | 4.9776    | 5.2380                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.71   | Put          | Bond Future | 935.0600   | 858.9200                      | 0.9351    | 0.8589                          | 350           |
| 07/11/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 5022.6400  | 5008.0900                     | 5.0226    | 5.0081                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 924.6700   | 573.6300                      | 0.9247    | 0.5736                          | 250           |
| 07/11/2025 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 6922.9300  | 6916.7900                     | 6.9229    | 6.9168                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 589.5400   | 246.9100                      | 0.5895    | 0.2469                          | 200           |
| 07/11/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 7348.5000  | 7355.5900                     | 7.3485    | 7.3556                          | 0             |
| 07/11/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 533.6400   | 204.2400                      | 0.5336    | 0.2042                          | 250           |
| 07/11/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 11368.6300 | 11519.3100                    | 11.3686   | 11.5193                         | 0             |
| 07/11/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 214.4100   | 28.6000                       | 0.2144    | 0.0286                          | 0             |
| 07/11/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.0786     | 9.0184                        | 100.5476  | 100.8915                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R035 On 05-November-26 | 8.80   | Call         | Bond Future | 1590.0600  | 1735.2300                     | 1.5901    | 1.7352                          | 200           |
| 07/11/2025 | R035 On 05-November-26 | 8.80   | Put          | Bond Future | 3195.7600  | 2997.0600                     | 3.1958    | 2.9971                          | 0             |
| 07/11/2025 | R035 On 05-November-26 | 9.30   | Call         | Bond Future | 3214.3100  | 3424.3100                     | 3.2143    | 3.4243                          | 0             |
| 07/11/2025 | R035 On 05-November-26 | 9.30   | Put          | Bond Future | 1961.6900  | 1827.8200                     | 1.9617    | 1.8278                          | 200           |
| 07/11/2025 | R035 On 05-November-26 | 9.80   | Call         | Bond Future | 5218.0300  | 5474.9400                     | 5.2180    | 5.4749                          | 0             |
| 07/11/2025 | R035 On 05-November-26 | 9.80   | Put          | Bond Future | 1211.6700  | 1124.7100                     | 1.2117    | 1.1247                          | 200           |
| 07/11/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 6214.2900  | 6140.9900                     | 6.2143    | 6.1410                          | 0             |
| 07/11/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 975.1400   | 557.9700                      | 0.9751    | 0.5580                          | 0             |
| 07/11/2025 | R035 On 04-February-27 |        |              | Bond Future | 9.1757     | 9.1757                        | 102.2762  | 102.2762                        | 0             |
| 07/11/2025 | R035 On 04-February-27 | 9.02   | Call         | Bond Future | 2258.2700  | 2261.1900                     | 2.2583    | 2.2612                          | 0             |
| 07/11/2025 | R035 On 04-February-27 | 9.02   | Put          | Bond Future | 3126.9500  | 3129.8700                     | 3.1270    | 3.1299                          | 0             |
| 07/11/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.2400    | 11.2400                       | 98.8194   | 98.8194                         | 0             |
| 07/11/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.4288     | 9.3672                        | 114.2722  | 114.7456                        | 3,763         |
| 07/11/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 13999.7800 | 14460.3600                    | 13.9998   | 14.4604                         | 0             |
| 07/11/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 12.8900    | 0.0500                        | 0.0129    | 0.0001                          | 0             |
| 07/11/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.5022     | 9.4368                        | 110.8800  | 111.3726                        | 2,395         |
| 07/11/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 13158.1700 | 13532.1100                    | 13.1582   | 13.5321                         | 0             |
| 07/11/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 127.4400   | 8.7200                        | 0.1274    | 0.0087                          | 0             |
| 07/11/2025 | R038 On 06-August-26   |        |              | Bond Future | 9.5843     | 9.5167                        | 112.8916  | 113.3908                        | 0             |
| 07/11/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 14781.4600 | 15067.6800                    | 14.7815   | 15.0677                         | 0             |
| 07/11/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 246.7300   | 33.8200                       | 0.2467    | 0.0338                          | 0             |
| 07/11/2025 | R038 On 05-November-26 |        |              | Bond Future | 9.6728     | 9.6023                        | 109.3922  | 109.9016                        | 0             |
| 07/11/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 8382.1900  | 8309.3400                     | 8.3822    | 8.3093                          | 0             |
| 07/11/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 1195.9300  | 613.6900                      | 1.1959    | 0.6137                          | 0             |
| 07/11/2025 | R038 On 04-February-27 |        |              | Bond Future | 9.5312     | 9.5312                        | 113.0191  | 113.0191                        | 0             |
| 07/11/2025 | R038 On 04-February-27 | 9.60   | Call         | Bond Future | 3773.7900  | 3777.6500                     | 3.7738    | 3.7777                          | 0             |
| 07/11/2025 | R038 On 04-February-27 | 9.60   | Put          | Bond Future | 3280.1000  | 3283.9600                     | 3.2801    | 3.2840                          | 0             |
| 07/11/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.7600    | 11.7600                       | 100.2143  | 100.2143                        | 0             |
| 07/11/2025 | R053 On 05-February-26 |        |              | Bond Future | 9.8055     | 9.7803                        | 121.3944  | 121.6681                        | 27,517        |
| 07/11/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 16115.5600 | 16335.5200                    | 16.1156   | 16.3355                         | 0             |
| 07/11/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 54.9300    | 1.1700                        | 0.0549    | 0.0012                          | 0             |
| 07/11/2025 | R053 On 07-May-26      |        |              | Bond Future | 9.8701     | 9.8431                        | 117.7555  | 118.0454                        | 12,035        |
| 07/11/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 17299.1900 | 17296.1000                    | 17.2992   | 17.2961                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 318.8200   | 25.8200                       | 0.3188    | 0.0258                          | 0             |
| 07/11/2025 | R053 On 06-August-26   |        |              | Bond Future | 9.9408     | 9.9131                        | 119.8920  | 120.1845                        | 0             |
| 07/11/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 21099.5400 | 21118.2000                    | 21.0995   | 21.1182                         | 0             |
| 07/11/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 318.8700   | 44.9700                       | 0.3189    | 0.0450                          | 0             |
| 07/11/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.0153    | 9.9866                        | 116.1373  | 116.4366                        | 0             |
| 07/11/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 12913.4900 | 12470.6700                    | 12.9135   | 12.4707                         | 0             |
| 07/11/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 1551.9100  | 809.7600                      | 1.5519    | 0.8098                          | 0             |
| 07/11/2025 | R053 On 04-February-27 |        |              | Bond Future | 10.1005    | 10.1005                       | 118.1317  | 118.1317                        | 0             |
| 07/11/2025 | R053 On 04-February-27 | 9.99   | Call         | Bond Future | 4507.9400  | 4513.4800                     | 4.5079    | 4.5135                          | 0             |
| 07/11/2025 | R053 On 04-February-27 | 9.99   | Put          | Bond Future | 5649.4600  | 5655.0000                     | 5.6495    | 5.6550                          | 0             |
| 07/11/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.1300     | 8.1300                        | 106.5509  | 106.5509                        | 0             |
| 07/11/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.4300     | 8.4300                        | 103.1324  | 103.1324                        | 0             |
| 07/11/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 78.2500    | 78.6800                       | 0.0783    | 0.0787                          | 0             |
| 07/11/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 78.2500    | 78.6800                       | 0.0783    | 0.0787                          | 0             |
| 07/11/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.6900     | 8.6900                        | 105.1300  | 105.1300                        | 0             |
| 07/11/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 111.0500   | 111.3600                      | 0.1111    | 0.1114                          | 0             |
| 07/11/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 111.0500   | 111.3600                      | 0.1111    | 0.1114                          | 0             |
| 07/11/2025 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 07/11/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 92.8400    | 93.0100                       | 0.0928    | 0.0930                          | 0             |
| 07/11/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 92.8400    | 93.0100                       | 0.0928    | 0.0930                          | 0             |
| 07/11/2025 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 07/11/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 53.1100    | 53.1900                       | 0.0531    | 0.0532                          | 0             |
| 07/11/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 53.1100    | 53.1900                       | 0.0531    | 0.0532                          | 0             |
| 07/11/2025 | R202 On 06-November-25 |        |              | Bond Future | 275.6400   | 275.6400                      | 275.6400  | 275.6400                        | 0             |
| 07/11/2025 | R202 On 05-February-26 |        |              | Bond Future | 284.2459   | 284.3781                      | 284.2459  | 284.3781                        | 565           |
| 07/11/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 6425.9100  | 6558.0700                     | 6.4259    | 6.5581                          | 0             |
| 07/11/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R202 On 07-May-26      |        |              | Bond Future | 289.5189   | 289.6798                      | 289.5189  | 289.6798                        | 460           |
| 07/11/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 11968.8700 | 12129.8200                    | 11.9689   | 12.1298                         | 0             |
| 07/11/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R202 On 06-August-26   |        |              | Bond Future | 289.4124   | 289.5707                      | 289.4124  | 289.5707                        | 0             |
| 07/11/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 10552.4400 | 10710.6800                    | 10.5524   | 10.7107                         | 0             |
| 07/11/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R202 On 05-November-26 |        |              | Bond Future | 294.5627   | 294.7279                      | 294.5627  | 294.7279                        | 0             |
| 07/11/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 14102.7100 | 14267.9200                    | 14.1027   | 14.2679                         | 0             |
| 07/11/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R202 On 04-February-27 |        |              | Bond Future | 294.1924   | 294.1924                      | 294.1924  | 294.1924                        | 0             |
| 07/11/2025 | R202 On 04-February-27 | 294.73 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R202 On 04-February-27 | 294.73 | Put          | Bond Future | 537.6000   | 537.6000                      | 0.5376    | 0.5376                          | 0             |
| 07/11/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.2700    | 11.2700                       | 70.4292   | 70.4292                         | 0             |
| 07/11/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.1326     | 9.0813                        | 83.4744   | 83.7678                         | 35,230        |
| 07/11/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 9484.9700  | 9756.1300                     | 9.4850    | 9.7561                          | 0             |
| 07/11/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 22.3800    | 0.2200                        | 0.0224    | 0.0002                          | 0             |
| 07/11/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.1941     | 9.1395                        | 81.8515   | 82.1579                         | 6,358         |
| 07/11/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 9804.8800  | 9996.9600                     | 9.8049    | 9.9970                          | 0             |
| 07/11/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 123.2800   | 8.9200                        | 0.1233    | 0.0089                          | 0             |
| 07/11/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.2641     | 9.2077                        | 83.3368   | 83.6470                         | 2,732         |
| 07/11/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 10871.4700 | 11009.4900                    | 10.8715   | 11.0095                         | 0             |
| 07/11/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 201.1900   | 29.0200                       | 0.2012    | 0.0290                          | 0             |
| 07/11/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.3401     | 9.2814                        | 81.6502   | 81.9670                         | 0             |
| 07/11/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 6030.4800  | 5933.6500                     | 6.0305    | 5.9337                          | 0             |
| 07/11/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 967.4000   | 553.7300                      | 0.9674    | 0.5537                          | 0             |
| 07/11/2025 | R209 On 04-February-27 |        |              | Bond Future | 9.4311     | 9.4311                        | 83.0539   | 83.0539                         | 0             |
| 07/11/2025 | R209 On 04-February-27 | 9.28   | Call         | Bond Future | 2240.4000  | 2243.2600                     | 2.2404    | 2.2433                          | 0             |
| 07/11/2025 | R209 On 04-February-27 | 9.28   | Put          | Bond Future | 3041.5500  | 3044.4100                     | 3.0416    | 3.0444                          | 0             |
| 07/11/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.1400   | 252.1400                      | 252.1400  | 252.1400                        | 0             |
| 07/11/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.6983   | 258.7313                      | 258.6983  | 258.7313                        | 289           |
| 07/11/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5598.2700  | 5631.3100                     | 5.5983    | 5.6313                          | 0             |
| 07/11/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R210 On 07-May-26      |        |              | Bond Future | 260.0140   | 260.0716                      | 260.0140  | 260.0716                        | 918           |
| 07/11/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4613.9900  | 4671.6200                     | 4.6140    | 4.6716                          | 0             |
| 07/11/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.7956   | 264.8488                      | 264.7956  | 264.8488                        | 0             |
| 07/11/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4955.5900  | 5008.7700                     | 4.9556    | 5.0088                          | 0             |
| 07/11/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.9703   | 266.0287                      | 265.9703  | 266.0287                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 12640.2800 | 12698.6800                    | 12.6403   | 12.6987                         | 0             |
| 07/11/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R210 On 04-February-27 |        |              | Bond Future | 270.6112   | 270.6112                      | 270.6112  | 270.6112                        | 0             |
| 07/11/2025 | R210 On 04-February-27 | 266.03 | Call         | Bond Future | 4581.2000  | 4581.2000                     | 4.5812    | 4.5812                          | 0             |
| 07/11/2025 | R210 On 04-February-27 | 266.03 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | R213 On 06-November-25 |        |              | Bond Future | 10.0500    | 10.0500                       | 89.0696   | 89.0696                         | 0             |
| 07/11/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.0247     | 7.9984                        | 98.9590   | 99.0640                         | 4,252         |
| 07/11/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 7098.2200  | 7193.8500                     | 7.0982    | 7.1939                          | 0             |
| 07/11/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 9.4700     | 0.0400                        | 0.0095    | 0.0000                          | 0             |
| 07/11/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.0600     | 8.0297                        | 97.2195   | 97.3355                         | 64,746        |
| 07/11/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 6458.3700  | 6494.6900                     | 6.4584    | 6.4947                          | 0             |
| 07/11/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 83.6300    | 3.9400                        | 0.0836    | 0.0039                          | 0             |
| 07/11/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.1080     | 8.0762                        | 98.9841   | 99.1001                         | 0             |
| 07/11/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5774.5400  | 5711.4000                     | 5.7745    | 5.7114                          | 0             |
| 07/11/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 206.6200   | 27.4500                       | 0.2066    | 0.0275                          | 0             |
| 07/11/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.1724     | 8.1381                        | 97.1733   | 97.2927                         | 0             |
| 07/11/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2736.0400  | 2625.6800                     | 2.7360    | 2.6257                          | 0             |
| 07/11/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 752.1300   | 522.3400                      | 0.7521    | 0.5223                          | 0             |
| 07/11/2025 | R213 On 04-February-27 |        |              | Bond Future | 8.2646     | 8.2646                        | 98.8449   | 98.8449                         | 0             |
| 07/11/2025 | R213 On 04-February-27 | 8.14   | Call         | Bond Future | 1267.1800  | 1268.7800                     | 1.2672    | 1.2688                          | 0             |
| 07/11/2025 | R213 On 04-February-27 | 8.14   | Put          | Bond Future | 1679.1400  | 1680.7400                     | 1.6791    | 1.6807                          | 0             |
| 07/11/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.6400    | 11.6400                       | 64.9323   | 64.9323                         | 0             |
| 07/11/2025 | R214 On 05-February-26 |        |              | Bond Future | 9.7359     | 9.6900                        | 77.6318   | 77.9240                         | 9,583         |
| 07/11/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 8894.8700  | 9150.4800                     | 8.8949    | 9.1505                          | 0             |
| 07/11/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 38.2300    | 1.6000                        | 0.0382    | 0.0016                          | 0             |
| 07/11/2025 | R214 On 07-May-26      |        |              | Bond Future | 9.8020     | 9.7536                        | 75.7555   | 76.0602                         | 31,017        |
| 07/11/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 10000.9400 | 10134.1400                    | 10.0009   | 10.1341                         | 0             |
| 07/11/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 188.9000   | 17.4400                       | 0.1889    | 0.0174                          | 0             |
| 07/11/2025 | R214 On 06-August-26   |        |              | Bond Future | 9.8759     | 9.8262                        | 77.1304   | 77.4389                         | 0             |
| 07/11/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 11760.5100 | 11855.5700                    | 11.7605   | 11.8556                         | 0             |
| 07/11/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 255.9800   | 42.5200                       | 0.2560    | 0.0425                          | 0             |
| 07/11/2025 | R214 On 05-November-26 |        |              | Bond Future | 9.9564     | 9.9049                        | 75.1889   | 75.5039                         | 0             |
| 07/11/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 6881.5800  | 6786.0400                     | 6.8816    | 6.7860                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 1043.7500  | 633.2300                      | 1.0438    | 0.6332                          | 0             |
| 07/11/2025 | R214 On 04-February-27 |        |              | Bond Future | 10.0502    | 10.0502                       | 76.4816   | 76.4816                         | 0             |
| 07/11/2025 | R214 On 04-February-27 | 9.90   | Call         | Bond Future | 2521.0200  | 2524.2400                     | 2.5210    | 2.5242                          | 0             |
| 07/11/2025 | R214 On 04-February-27 | 9.90   | Put          | Bond Future | 3430.8800  | 3434.1000                     | 3.4309    | 3.4341                          | 0             |
| 07/11/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.7400    | 11.7400                       | 78.2422   | 78.2422                         | 0             |
| 07/11/2025 | R248 On 05-February-26 |        |              | Bond Future | 9.9320     | 9.8966                        | 93.4330   | 93.7219                         | 211,744       |
| 07/11/2025 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 236.9100   | 586.6500                      | 0.2369    | 0.5867                          | 1,400         |
| 07/11/2025 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 3859.7900  | 3920.6900                     | 3.8598    | 3.9207                          | 0             |
| 07/11/2025 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 518.1100   | 896.9800                      | 0.5181    | 0.8970                          | 12,500        |
| 07/11/2025 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 2856.6800  | 2946.7100                     | 2.8567    | 2.9467                          | 0             |
| 07/11/2025 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 1830.9200  | 2093.8500                     | 1.8309    | 2.0939                          | 1,400         |
| 07/11/2025 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 1281.8700  | 1255.9600                     | 1.2819    | 1.2560                          | 0             |
| 07/11/2025 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 4687.5100  | 4804.6800                     | 4.6875    | 4.8047                          | 0             |
| 07/11/2025 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 412.5700   | 240.9000                      | 0.4126    | 0.2409                          | 1,400         |
| 07/11/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 11174.3400 | 11416.6100                    | 11.1743   | 11.4166                         | 0             |
| 07/11/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 48.8200    | 2.2500                        | 0.0488    | 0.0023                          | 0             |
| 07/11/2025 | R248 On 07-May-26      |        |              | Bond Future | 9.9994     | 9.9618                        | 90.7045   | 91.0072                         | 37,542        |
| 07/11/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 12471.3700 | 12554.4300                    | 12.4714   | 12.5544                         | 0             |
| 07/11/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 247.1500   | 27.5800                       | 0.2472    | 0.0276                          | 0             |
| 07/11/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.0740    | 10.0355                       | 92.3505   | 92.6567                         | 0             |
| 07/11/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 15760.8100 | 15844.8300                    | 15.7608   | 15.8448                         | 0             |
| 07/11/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 259.4800   | 37.3800                       | 0.2595    | 0.0374                          | 0             |
| 07/11/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.1546    | 10.1146                       | 89.5352   | 89.8480                         | 0             |
| 07/11/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 9604.0000  | 9285.5200                     | 9.6040    | 9.2855                          | 0             |
| 07/11/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 1293.5800  | 662.3000                      | 1.2936    | 0.6623                          | 0             |
| 07/11/2025 | R248 On 04-February-27 |        |              | Bond Future | 10.2476    | 10.2476                       | 91.0739   | 91.0739                         | 0             |
| 07/11/2025 | R248 On 04-February-27 | 10.11  | Call         | Bond Future | 3226.1400  | 3230.2200                     | 3.2261    | 3.2302                          | 0             |
| 07/11/2025 | R248 On 04-February-27 | 10.11  | Put          | Bond Future | 4292.4300  | 4296.5100                     | 4.2924    | 4.2965                          | 0             |
| 07/11/2025 | R2R9 On 06-November-25 |        |              | Bond Future | 101.1600   | 101.1600                      | 10.7304   | 10.7304                         | 0             |
| 07/11/2025 | R2R9 On 05-February-26 |        |              | Bond Future | 9.6108     | 105.9949                      | 105.5332  | 12.7133                         | 0             |
| 07/11/2025 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 92542.6900 | 3471.5500                     | 92.5427   | 3.4716                          | 0             |
| 07/11/2025 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0.0000     | 466.7000                      | 0.0000    | 0.4667                          | 0             |
| 07/11/2025 | R2R9 On 07-May-26      |        |              | Bond Future | 9.6861     | 102.9661                      | 102.4864  | 10.5517                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2025 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 91636.7000 | 4032.9400                     | 91.6367   | 4.0329                          | 0             |
| 07/11/2025 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0.0000     | 976.8900                      | 0.0000    | 0.9769                          | 0             |
| 07/11/2025 | R2R9 On 06-August-26   |        |              | Bond Future | 9.7699     | 104.8319                      | 104.3458  | 12.8274                         | 0             |
| 07/11/2025 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 91226.3100 | 4520.1700                     | 91.2263   | 4.5202                          | 0             |
| 07/11/2025 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 1428.2600                     | 0.0000    | 1.4283                          | 0             |
| 07/11/2025 | R2R9 On 05-November-26 |        |              | Bond Future | 9.8596     | 101.6965                      | 101.2004  | 10.6559                         | 0             |
| 07/11/2025 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 90230.3000 | 4960.1500                     | 90.2303   | 4.9602                          | 0             |
| 07/11/2025 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 1823.6400                     | 0.0000    | 1.8236                          | 0             |
| 07/11/2025 | R4R2 On 06-November-25 |        |              | Bond Future | 101.5800   | 101.5800                      | 10.9586   | 10.9586                         | 0             |
| 07/11/2025 | R4R2 On 05-February-26 |        |              | Bond Future | 9.8315     | 106.4010                      | 106.0259  | 12.9968                         | 0             |
| 07/11/2025 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 92750.6900 | 3546.0700                     | 92.7507   | 3.5461                          | 0             |
| 07/11/2025 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0.0000     | 575.0300                      | 0.0000    | 0.5750                          | 0             |
| 07/11/2025 | R4R2 On 07-May-26      |        |              | Bond Future | 9.9076     | 103.2537                      | 102.8621  | 10.7891                         | 0             |
| 07/11/2025 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 91772.9400 | 4177.1600                     | 91.7729   | 4.1772                          | 0             |
| 07/11/2025 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0.0000     | 1153.4700                     | 0.0000    | 1.1535                          | 0             |
| 07/11/2025 | R4R2 On 06-August-26   |        |              | Bond Future | 9.9915     | 105.1247                      | 104.7282  | 13.1227                         | 0             |
| 07/11/2025 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 91310.9600 | 4723.6400                     | 91.3110   | 4.7236                          | 0             |
| 07/11/2025 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 0.0000     | 1658.9000                     | 0.0000    | 1.6589                          | 0             |
| 07/11/2025 | R4R2 On 05-November-26 |        |              | Bond Future | 10.0805    | 101.8683                      | 101.4635  | 10.9055                         | 0             |
| 07/11/2025 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 90240.8900 | 5211.1900                     | 90.2409   | 5.2112                          | 0             |
| 07/11/2025 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0.0000     | 2102.8600                     | 0.0000    | 2.1029                          | 0             |
| 07/11/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 07/11/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |