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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/04/2025 TO: 25/04/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 136.21    | 136.0845                      | 136.2123  | 136.0845                        | 3,723.00      |
| 25/04/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 1638      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.87    | 138.7507                      | 138.8721  | 138.7507                        | 5,676.00      |
| 25/04/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1462      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.14    | 140.0091                      | 140.1361  | 140.0091                        | 68.00         |
| 25/04/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 346       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 142.83    | 142.7421                      | 142.8348  | 142.7421                        | 0.00          |
| 25/04/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 2725      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2029 On 07-May-26    |        |              | Bond Future | 144.05    | 144.0601                      | 144.0451  | 144.0601                        | 0.00          |
| 25/04/2025 | 2029 On 07-May-26    | 141.82 | Call         | Bond Future | 2225      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2029 On 07-May-26    | 141.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    |        |              | Bond Future | 8.86      | 98.9721                       | 98.9777   | 98.9721                         | 28,830.00     |
| 25/04/2025 | 2030 On 08-May-25    | 9.93   | Call         | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 8.72   | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.22   | Call         | Bond Future | 1378      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.54   | Call         | Bond Future | 2492      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 8.68   | Call         | Bond Future | 164       | 0                             | 0         | 0                               | 800.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.18   | Call         | Bond Future | 1248      | 1                             | 1         | 1                               | 800.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.99   | Call         | Bond Future | 4092      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 11.86  | Call         | Bond Future | 10400     | 10                            | 10        | 10                              | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 10.31  | Call         | Bond Future | 5211      | 5                             | 5         | 5                               | 1,640.00      |
| 25/04/2025 | 2030 On 08-May-25    | 12.28  | Call         | Bond Future | 11744     | 12                            | 12        | 12                              | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 10.69  | Call         | Bond Future | 6518      | 7                             | 7         | 7                               | 2,280.00      |
| 25/04/2025 | 2030 On 08-May-25    | 8.95   | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 1,320.00      |
| 25/04/2025 | 2030 On 08-May-25    | 9.45   | Call         | Bond Future | 2172      | 2                             | 2         | 2                               | 680.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.45   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 8.95   | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 12.28  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,280.00      |
| 25/04/2025 | 2030 On 08-May-25    | 10.69  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 11.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,640.00      |
| 25/04/2025 | 2030 On 08-May-25    | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.18   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 8.68   | Put          | Bond Future | 832       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 9.54   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2030 On 08-May-25    | 9.22   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 8.72   | Put          | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 08-May-25    | 9.93   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25 |        |              | Bond Future | 8.93      | 96.8765                       | 96.8756   | 96.8765                         | 111,285.00    |
| 25/04/2025 | 2030 On 07-August-25 | 11.11  | Call         | Bond Future | 7348      | 7                             | 7         | 7                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25 | 10.48  | Call         | Bond Future | 5321      | 5                             | 5         | 5                               | 1,054.00      |
| 25/04/2025 | 2030 On 07-August-25 | 12.12  | Call         | Bond Future | 10520     | 11                            | 11        | 11                              | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1546      | 2                             | 2         | 2                               | 300.00        |
| 25/04/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 580       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 539       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 150       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,054.00      |
| 25/04/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.01      | 98.7372                       | 98.7388   | 98.7372                         | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2413      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 793       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1681      | 2                             | 2         | 2                               | 300.00        |
| 25/04/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 972       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1775      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 641       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.10      | 96.6329                       | 96.6084   | 96.6329                         | 0.00          |
| 25/04/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2245      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 1016      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.23      | 98.4970                       | 98.3956   | 98.4970                         | 0.00          |
| 25/04/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1424      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      |        |              | Bond Future | 9.77      | 93.4000                       | 93.4563   | 93.4000                         | 52,408.00     |
| 25/04/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 5152      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 9.90   | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2032 On 08-May-25      | 10.28  | Call         | Bond Future | 2386      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 9.40   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 800.00        |
| 25/04/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 5413      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 46        | 0                             | 0         | 0                               | 800.00        |
| 25/04/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 276       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 800.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 1713      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 9.90   | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 10.28  | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2032 On 08-May-25      | 9.40   | Put          | Bond Future | 1801      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.87      | 95.2068                       | 95.2581   | 95.2068                         | 118,904.00    |
| 25/04/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 9137      | 9                             | 9         | 9                               | 0.00          |
| 25/04/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 477       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1418      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 3585      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 374       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 2639      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.98      | 92.8743                       | 92.9288   | 92.8743                         | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 1645      | 2                             | 2         | 2                               | 300.00        |
| 25/04/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 4533      | 4                             | 5         | 4                               | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 731       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 1978      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 613       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 3309      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 1090      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.10     | 94.6650                       | 94.6957   | 94.6650                         | 0.00          |
| 25/04/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2258      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1993      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.24     | 92.3298                       | 92.2882   | 92.3298                         | 0.00          |
| 25/04/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 2576      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2033 On 08-May-25      |        |              | Bond Future | 127.39    | 127.4478                      | 127.3876  | 127.4478                        | 5,451.00      |
| 25/04/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 3232      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2033 On 07-August-25   |        |              | Bond Future | 129.88    | 129.9448                      | 129.8751  | 129.9448                        | 1,648.00      |
| 25/04/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1225      | 1                             | 1         | 1                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2033 On 06-November-25 |        |              | Bond Future | 130.86    | 130.9320                      | 130.8640  | 130.9320                        | 5,288.00      |
| 25/04/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.38    | 133.4878                      | 133.3842  | 133.4878                        | 0.00          |
| 25/04/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 504       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.31    | 134.5226                      | 134.3148  | 134.5226                        | 0.00          |
| 25/04/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      |        |              | Bond Future | 11.24     | 84.8802                       | 84.7825   | 84.8802                         | 27,975.00     |
| 25/04/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 5431      | 6                             | 5         | 6                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 11.00  | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2037 On 08-May-25      | 11.46  | Call         | Bond Future | 1430      | 2                             | 1         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 10.50  | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 10530     | 11                            | 11        | 11                              | 7,500.00      |
| 25/04/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 10760     | 11                            | 11        | 11                              | 7,500.00      |
| 25/04/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 6939      | 7                             | 7         | 7                               | 15,000.00     |
| 25/04/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 11.00  | Put          | Bond Future | 1499      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 11.46  | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2037 On 08-May-25      | 10.50  | Put          | Bond Future | 4281      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.37     | 82.2614                       | 82.1562   | 82.2614                         | 128,270.00    |
| 25/04/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 8487      | 9                             | 8         | 9                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 4728      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 1881      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 220       | 0                             | 0         | 0                               | 2,341.00      |
| 25/04/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 298       | 0                             | 0         | 0                               | 200.00        |
| 25/04/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 3289      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 960       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 100       | 0                             | 0         | 0                               | 2,541.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 817       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 3328      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 1975      | 2                             | 2         | 2                               | 7,500.00      |
| 25/04/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 1511      | 1                             | 2         | 1                               | 7,500.00      |
| 25/04/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 2860      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 5141      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 2606      | 3                             | 3         | 3                               | 2,541.00      |
| 25/04/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 6020      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 841       | 1                             | 1         | 1                               | 2,541.00      |
| 25/04/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 4426      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 1581      | 1                             | 2         | 1                               | 2,541.00      |
| 25/04/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 4880      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 466       | 0                             | 0         | 0                               | 2,541.00      |
| 25/04/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.49     | 83.8412                       | 83.7361   | 83.8412                         | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1168      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 4659      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 426       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3891      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 1177      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 6037      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2078      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.64     | 81.1989                       | 81.0695   | 81.1989                         | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 2219      | 2                             | 2         | 2                               | 1,030.00      |
| 25/04/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1153      | 1                             | 1         | 1                               | 1,970.00      |
| 25/04/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 4909      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 6601      | 7                             | 7         | 7                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 3534      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 779       | 1                             | 1         | 1                               | 1,930.00      |
| 25/04/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2119      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 3592      | 3                             | 4         | 3                               | 1,930.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 6217      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 2365      | 2                             | 2         | 2                               | 1,930.00      |
| 25/04/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 1109      | 1                             | 1         | 1                               | 1,030.00      |
| 25/04/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 3476      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1660      | 2                             | 2         | 2                               | 1,970.00      |
| 25/04/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 5165      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 4087      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.80     | 82.7645                       | 82.5681   | 82.7645                         | 0.00          |
| 25/04/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2060      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 4574      | 4                             | 5         | 4                               | 0.00          |
| 25/04/2025 | 2038 On 08-May-25      |        |              | Bond Future | 138.39    | 138.6481                      | 138.3910  | 138.6481                        | 368.00        |
| 25/04/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2038 On 07-August-25   |        |              | Bond Future | 138.96    | 139.2299                      | 138.9587  | 139.2299                        | 2,397.00      |
| 25/04/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 601       | 0                             | 1         | 0                               | 0.00          |
| 25/04/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.67    | 141.9382                      | 141.6651  | 141.9382                        | 440.00        |
| 25/04/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2215      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.22    | 142.5319                      | 142.2160  | 142.5319                        | 0.00          |
| 25/04/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 984       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2038 On 07-May-26      |        |              | Bond Future | 144.88    | 145.3153                      | 144.8834  | 145.3153                        | 0.00          |
| 25/04/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 353       | 1                             | 0         | 1                               | 0.00          |
| 25/04/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.64     | 84.3321                       | 84.1079   | 84.3321                         | 13,441.00     |
| 25/04/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 5609      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 6249      | 6                             | 6         | 6                               | 15,000.00     |
| 25/04/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 9725      | 10                            | 10        | 10                              | 7,500.00      |
| 25/04/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 10068     | 10                            | 10        | 10                              | 7,500.00      |
| 25/04/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.78     | 81.4520                       | 81.2180   | 81.4520                         | 50,328.00     |
| 25/04/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 8339      | 9                             | 8         | 9                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 5107      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 264       | 0                             | 0         | 0                               | 250.00        |
| 25/04/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 1592      | 2                             | 2         | 2                               | 250.00        |
| 25/04/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 4216      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 127       | 0                             | 0         | 0                               | 400.00        |
| 25/04/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 843       | 1                             | 1         | 1                               | 180.00        |
| 25/04/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 2592      | 3                             | 3         | 3                               | 220.00        |
| 25/04/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 1291      | 1                             | 1         | 1                               | 400.00        |
| 25/04/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 3092      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 6168      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 674       | 1                             | 1         | 1                               | 250.00        |
| 25/04/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 5013      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 480       | 0                             | 0         | 0                               | 220.00        |
| 25/04/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 143       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.91     | 83.0163                       | 82.7798   | 83.0163                         | 292.00        |
| 25/04/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 2343      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2737      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2040 On 05-February-26 |        |              | Bond Future | 12.05     | 80.1074                       | 79.8444   | 80.1074                         | 0.00          |
| 25/04/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 1579      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 2385      | 3                             | 2         | 3                               | 475.00        |
| 25/04/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 7353      | 8                             | 7         | 8                               | 0.00          |
| 25/04/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 1116      | 1                             | 1         | 1                               | 475.00        |
| 25/04/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 3719      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4855      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2040 On 07-May-26      |        |              | Bond Future | 12.22     | 81.6518                       | 81.3199   | 81.6518                         | 0.00          |
| 25/04/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 2130      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 5237      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.80     | 79.8967                       | 79.6372   | 79.8967                         | 46,575.00     |
| 25/04/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 5314      | 6                             | 5         | 6                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 3559      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 300       | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,490.00      |
| 25/04/2025 | 2044 On 08-May-25      |        | Call         | Bond Future | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 11.76  | Call         | Bond Future | 558       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 11.35  | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 9,000.00      |
| 25/04/2025 | 2044 On 08-May-25      | 10.85  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 9,000.00      |
| 25/04/2025 | 2044 On 08-May-25      | 11.76  | Put          | Bond Future | 775       | 1                             | 1         | 1                               | 9,000.00      |
| 25/04/2025 | 2044 On 08-May-25      | 11.35  | Put          | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 20362.85  | 20.1033                       | 20.3629   | 20.1033                         | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 10.85  | Put          | Bond Future | 6123      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 1195      | 1                             | 1         | 1                               | 2,490.00      |
| 25/04/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 5644      | 5                             | 6         | 5                               | 0.00          |
| 25/04/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 2,490.00      |
| 25/04/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.93     | 77.0561                       | 76.7864   | 77.0561                         | 38,925.00     |
| 25/04/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 7944      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 2877      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 34        | 0                             | 0         | 0                               | 9,000.00      |
| 25/04/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 466       | 0                             | 0         | 0                               | 9,000.00      |
| 25/04/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1673      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 2125      | 2                             | 2         | 2                               | 9,000.00      |
| 25/04/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 4356      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 8452      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 1264      | 1                             | 1         | 1                               | 5,600.00      |
| 25/04/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 196       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2044 On 06-November-25 |        |              | Bond Future | 12.05     | 78.5358                       | 78.2629   | 78.5358                         | 49,858.00     |
| 25/04/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 2053      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 3062      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 2207      | 2                             | 2         | 2                               | 5,600.00      |
| 25/04/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 3079      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.19     | 75.6659                       | 75.3669   | 75.6659                         | 0.00          |
| 25/04/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1514      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 5300      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.35     | 77.1246                       | 76.7594   | 77.1246                         | 0.00          |
| 25/04/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 2150      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 5342      | 5                             | 5         | 5                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 2046 On 08-May-25      |        |              | Bond Future        | 117.91    | 117.7918                      | 117.9065  | 117.7918                        | 550.00        |
| 25/04/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 4064      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | 2046 On 07-August-25   |        |              | Bond Future        | 120.21    | 120.0995                      | 120.2089  | 120.0995                        | 11,914.00     |
| 25/04/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 1519      | 1                             | 2         | 1                               | 0.00          |
| 25/04/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 120.29    | 120.1717                      | 120.2860  | 120.1717                        | 7,518.00      |
| 25/04/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 5124      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 122.60    | 122.5173                      | 122.6019  | 122.5173                        | 0.00          |
| 25/04/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 952       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 122.59    | 122.5996                      | 122.5917  | 122.5996                        | 0.00          |
| 25/04/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 2358      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2050 On 08-May-25      |        |              | Bond Future        | 119.37    | 119.3432                      | 119.3715  | 119.3432                        | 1,525.00      |
| 25/04/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 1788      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 119.32    | 119.3030                      | 119.3243  | 119.3030                        | 9,188.00      |
| 25/04/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 566       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 121.65    | 121.6236                      | 121.6483  | 121.6236                        | 5,780.00      |
| 25/04/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 2772      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 121.57    | 121.5730                      | 121.5660  | 121.5730                        | 0.00          |
| 25/04/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 1254      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.85    | 123.9470                      | 123.8460  | 123.9470                        | 0.00          |
| 25/04/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 224       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1105.48   | 1105.0600                     | 1105.4760 | 1105.0600                       | 0.00          |
| 25/04/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1126.79   | 1126.4370                     | 1126.7880 | 1126.4370                       | 0.00          |
| 25/04/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1148.46   | 1148.0810                     | 1148.4620 | 1148.0810                       | 0.00          |
| 25/04/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1170.31   | 1170.2300                     | 1170.3140 | 1170.2300                       | 0.00          |
| 25/04/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1192.02   | 1192.8370                     | 1192.0210 | 1192.8370                       | 0.00          |
| 25/04/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1298.29   | 1299.2570                     | 1298.2940 | 1299.2570                       | 0.00          |
| 25/04/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1323.32   | 1324.3910                     | 1323.3230 | 1324.3910                       | 0.00          |
| 25/04/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1348.78   | 1349.8380                     | 1348.7780 | 1349.8380                       | 0.00          |
| 25/04/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1374.44   | 1375.8800                     | 1374.4410 | 1375.8800                       | 0.00          |
| 25/04/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1399.93   | 1402.4590                     | 1399.9340 | 1402.4590                       | 0.00          |
| 25/04/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1116.97   | 1118.4220                     | 1116.9740 | 1118.4220                       | 92.00         |
| 25/04/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1138.51   | 1140.0570                     | 1138.5070 | 1140.0570                       | 15.00         |
| 25/04/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1160.41   | 1161.9630                     | 1160.4080 | 1161.9630                       | 0.00          |
| 25/04/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1182.49   | 1184.3800                     | 1182.4860 | 1184.3800                       | 0.00          |
| 25/04/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1204.42   | 1207.2600                     | 1204.4190 | 1207.2600                       | 0.00          |
| 25/04/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 25/04/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 25/04/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 25/04/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | ES33 On 08-May-25       |        |              | Bond Future        | 11.40     | 80.5836                       | 80.5288   | 80.5836                         | 0.00          |
| 25/04/2025 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 5757      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.55     | 82.1624                       | 82.1013   | 82.1624                         | 0.00          |

| 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | ES33 On 07-August-25   | 13.56    | Call         | Bond Future | 8297      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | ES33 On 07-August-25   | 13.56    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES33 On 06-November-25 |          |              | Bond Future | 11.72     | 79.9646                       | 79.9043   | 79.9646                         | 0.00          |
| 25/04/2025 | ES33 On 06-November-25 | 12.01    | Call         | Bond Future | 1254      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | ES33 On 06-November-25 | 12.01    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES33 On 05-February-26 |          |              | Bond Future | 11.90     | 81.5247                       | 81.4419   | 81.5247                         | 0.00          |
| 25/04/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | ES33 On 07-May-26      |          |              | Bond Future | 12.10     | 79.3186                       | 79.1717   | 79.3186                         | 0.00          |
| 25/04/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 1709      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | ES42 On 08-May-25      |          |              | Bond Future | 12.08     | 75.1240                       | 74.8536   | 75.1240                         | 0.00          |
| 25/04/2025 | ES42 On 08-May-25      | 13.25    | Call         | Bond Future | 6223      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | ES42 On 08-May-25      | 13.25    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 07-August-25   |          |              | Bond Future | 12.21     | 76.5959                       | 76.3152   | 76.5959                         | 0.00          |
| 25/04/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future | 8043      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 06-November-25 |          |              | Bond Future | 12.35     | 73.8204                       | 73.5362   | 73.8204                         | 0.00          |
| 25/04/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 05-February-26 |          |              | Bond Future | 12.51     | 75.2601                       | 74.9504   | 75.2601                         | 0.00          |
| 25/04/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 3649      | 3                             | 4         | 3                               | 0.00          |
| 25/04/2025 | ES42 On 07-May-26      |          |              | Bond Future | 12.67     | 72.4631                       | 72.0891   | 72.4631                         | 0.00          |
| 25/04/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 2552      | 2                             | 3         | 2                               | 0.00          |
| 25/04/2025 | GOVI On 08-May-25      |          |              | GOVI        | 1100.72   | 1101.9860                     | 1100.7160 | 1101.9860                       | 93.00         |
| 25/04/2025 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI        | 787160    | 80                            | 79        | 80                              | 0.00          |
| 25/04/2025 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1121.94   | 1123.3030                     | 1121.9360 | 1123.3030                       | 612.00        |
| 25/04/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI        | 1109360   | 112                           | 111       | 112                             | 0.00          |
| 25/04/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1143.52   | 1144.8870                     | 1143.5180 | 1144.8870                       | 0.00          |
| 25/04/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 315180    | 33                            | 32        | 33                              | 0.00          |

| 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | GOVI On 05-February-26  |          |              | GOVI                   | 1165.28   | 1166.9750                     | 1165.2750 | 1166.9750                       | 0.00          |
| 25/04/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI                   | 152750    | 17                            | 15        | 17                              | 0.00          |
| 25/04/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | GOVI On 07-May-26       |          |              | GOVI                   | 1186.89   | 1189.5180                     | 1186.8890 | 1189.5180                       | 0.00          |
| 25/04/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI                   | 98890     | 13                            | 10        | 13                              | 0.00          |
| 25/04/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/04/2025 | IGOV On 08-May-25       |          |              | Index Future           | 374.66    | 374.7230                      | 374.6620  | 374.7230                        | 30.00         |
| 25/04/2025 | IGOV On 07-August-25    |          |              | Index Future           | 381.98    | 382.0640                      | 381.9770  | 382.0640                        | 704.00        |
| 25/04/2025 | IGOV On 06-November-25  |          |              | Index Future           | 389.42    | 389.4970                      | 389.4160  | 389.4970                        | 8.00          |
| 25/04/2025 | IGOV On 05-February-26  |          |              | Index Future           | 396.92    | 397.1000                      | 396.9150  | 397.1000                        | 0.00          |
| 25/04/2025 | IGOV On 07-May-26       |          |              | Index Future           | 404.36    | 404.8590                      | 404.3640  | 404.8590                        | 0.00          |
| 25/04/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 25/04/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 25/04/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 25/04/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 25/04/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 25/04/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 25/04/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 25/04/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 25/04/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 25/04/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 25/04/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 25/04/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 25/04/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 25/04/2025 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 25/04/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 25/04/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 25/04/2025 | JBAF On 18-March-26     |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 25/04/2025 | JBAF On 17-June-26      |          |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R033 On 08-May-25      |        |              | Bond Future | 9.88      | 101.7275                      | 101.7925  | 101.7275                        | 3,470.00      |
| 25/04/2025 | R033 On 08-May-25      | 10.33  | Call         | Bond Future | 2427      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R033 On 08-May-25      | 10.33  | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R033 On 07-August-25   |        |              | Bond Future | 9.98      | 103.6954                      | 103.7550  | 103.6954                        | 6,781.00      |
| 25/04/2025 | R033 On 07-August-25   | 10.33  | Call         | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R033 On 07-August-25   | 10.33  | Put          | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R033 On 06-November-25 |        |              | Bond Future | 10.08     | 100.6432                      | 100.7063  | 100.6432                        | 0.00          |
| 25/04/2025 | R033 On 06-November-25 | 10.33  | Call         | Bond Future | 2794      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future | 1543      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R033 On 05-February-26 |        |              | Bond Future | 10.20     | 102.5835                      | 102.6209  | 102.5835                        | 0.00          |
| 25/04/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 3242      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 1831      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R033 On 07-May-26      |        |              | Bond Future | 10.34     | 99.5170                       | 99.4759   | 99.5170                         | 0.00          |
| 25/04/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 2872      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      |        |              | Bond Future | 10.68     | 90.9774                       | 90.9624   | 90.9774                         | 31,336.00     |
| 25/04/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 5836      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 10.58  | Call         | Bond Future | 357       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | R035 On 08-May-25      | 11.01  | Call         | Bond Future | 1912      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 10.08  | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 5430      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 1632      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 139       | 0                             | 0         | 0                               | 150.00        |
| 25/04/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 13285     | 13                            | 13        | 13                              | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 10316     | 10                            | 10        | 10                              | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 4199      | 4                             | 4         | 4                               | 400.00        |
| 25/04/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 25/04/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 25/04/2025 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 143       | 0                             | 0         | 0                               | 150.00        |
| 25/04/2025 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 1474      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 150.00        |
| 25/04/2025 | R035 On 08-May-25      | 10.58  | Put          | Bond Future | 905       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R035 On 08-May-25      | 10.08  | Put          | Bond Future | 3405      | 3                             | 3         | 3                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R035 On 08-May-25      | 11.01  | Put          | Bond Future | 99        | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.79     | 92.7373                       | 92.7161   | 92.7373                         | 51,411.00     |
| 25/04/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 9392      | 9                             | 9         | 9                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 1119      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 3599      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 303       | 0                             | 0         | 0                               | 300.00        |
| 25/04/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 3440      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 742       | 1                             | 1         | 1                               | 17,500.00     |
| 25/04/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 693       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 4274      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.92     | 90.0135                       | 89.9941   | 90.0135                         | 13,829.00     |
| 25/04/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3124      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 3926      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 536       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 1383      | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 4826      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 5935      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 2339      | 2                             | 2         | 2                               | 250.00        |
| 25/04/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1036      | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 2310      | 2                             | 2         | 2                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 6098      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 363       | 0                             | 0         | 0                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 1093      | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 2186      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 3664      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 3773      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 654       | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 5912      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1235      | 1                             | 1         | 1                               | 250.00        |
| 25/04/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 2163      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 686       | 1                             | 1         | 1                               | 250.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 956       | 1                             | 1         | 1                               | 300.00        |
| 25/04/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 3188      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 5116      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 1264      | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1641      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 05-February-26 |        |              | Bond Future | 11.06     | 91.7492                       | 91.7054   | 91.7492                         | 0.00          |
| 25/04/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2034      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 1283      | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 2416      | 2                             | 2         | 2                               | 2,000.00      |
| 25/04/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 7557      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 2,000.00      |
| 25/04/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 3019      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 25/04/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 3423      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R035 On 07-May-26      |        |              | Bond Future | 11.21     | 89.0124                       | 88.8977   | 89.0124                         | 0.00          |
| 25/04/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 2193      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 3955      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.28     | 98.6820                       | 98.5668   | 98.6820                         | 8,877.00      |
| 25/04/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.40     | 100.5909                      | 100.4671  | 100.5909                        | 2,537.00      |
| 25/04/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 1372      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 2425      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.54     | 97.0376                       | 96.9138   | 97.0376                         | 0.00          |
| 25/04/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 1740      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1116      | 1                             | 1         | 1                               | 1,770.00      |
| 25/04/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 5901      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1094      | 1                             | 1         | 1                               | 1,770.00      |
| 25/04/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 4730      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 3645      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.69     | 98.9082                       | 98.7560   | 98.9082                         | 0.00          |
| 25/04/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 2445      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3974      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.85     | 95.3289                       | 95.0975   | 95.3289                         | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 2460      | 3                             | 2         | 3                               | 0.00          |
| 25/04/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 5212      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.70     | 101.1635                      | 100.7313  | 101.1635                        | 2,247.00      |
| 25/04/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 7166      | 8                             | 7         | 8                               | 0.00          |
| 25/04/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.82     | 103.1205                      | 102.6733  | 103.1205                        | 22,570.00     |
| 25/04/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 10154     | 11                            | 10        | 11                              | 0.00          |
| 25/04/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.94     | 99.2374                       | 98.7841   | 99.2374                         | 0.00          |
| 25/04/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 2760      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 4190      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R053 On 05-February-26 |        |              | Bond Future | 12.07     | 101.1503                      | 100.6617  | 101.1503                        | 0.00          |
| 25/04/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 2197      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 6869      | 6                             | 7         | 6                               | 0.00          |
| 25/04/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.22     | 97.2370                       | 96.6611   | 97.2370                         | 0.00          |
| 25/04/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 2958      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 7072      | 7                             | 7         | 7                               | 0.00          |
| 25/04/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.01      | 107.8151                      | 107.8004  | 107.8151                        | 106,208.00    |
| 25/04/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 707       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.04      | 104.5927                      | 104.5708  | 104.5927                        | 141,822.00    |
| 25/04/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2089      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1518      | 2                             | 2         | 2                               | 1,983.00      |
| 25/04/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2797      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,983.00      |
| 25/04/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.10      | 106.6019                      | 106.5822  | 106.6019                        | 447.00        |
| 25/04/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 332       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 301       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.22      | 103.3503                      | 103.3024  | 103.3503                        | 0.00          |
| 25/04/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 421       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 251       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.55      | 105.3441                      | 105.2137  | 105.3441                        | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 339       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R202 On 08-May-25      |        |              | Bond Future | 268.62    | 268.5572                      | 268.6209  | 268.5572                        | 1,377.00      |
| 25/04/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 3689      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R202 On 07-August-25   |        |              | Bond Future | 268.61    | 268.5642                      | 268.6118  | 268.5642                        | 387.00        |
| 25/04/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R202 On 06-November-25 |        |              | Bond Future | 273.84    | 273.7887                      | 273.8437  | 273.7887                        | 460.00        |
| 25/04/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1796      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R202 On 05-February-26 |        |              | Bond Future | 273.76    | 273.7727                      | 273.7569  | 273.7727                        | 0.00          |
| 25/04/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 4063      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R202 On 07-May-26      |        |              | Bond Future | 278.89    | 279.1194                      | 278.8920  | 279.1194                        | 0.00          |
| 25/04/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1342      | 2                             | 1         | 2                               | 0.00          |
| 25/04/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R209 On 08-May-25      |        |              | Bond Future | 10.98     | 71.1741                       | 71.1107   | 71.1741                         | 1,464.00      |
| 25/04/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 4331      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R209 On 07-August-25   |        |              | Bond Future | 11.09     | 72.5509                       | 72.4817   | 72.5509                         | 10,867.00     |
| 25/04/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 7294      | 7                             | 7         | 7                               | 0.00          |
| 25/04/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.21     | 70.7920                       | 70.7232   | 70.7920                         | 6,367.00      |
| 25/04/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1919      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.34     | 72.1569                       | 72.0678   | 72.1569                         | 0.00          |
| 25/04/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 1590      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 3534      | 3                             | 4         | 3                               | 0.00          |
| 25/04/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.48     | 70.3964                       | 70.2501   | 70.3964                         | 0.00          |
| 25/04/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 1920      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R210 On 08-May-25      |        |              | Bond Future | 246.94    | 246.8973                      | 246.9420  | 246.8973                        | 2,956.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 1088      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.76    | 251.7346                      | 251.7641  | 251.7346                        | 967.00        |
| 25/04/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 3324      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.24    | 253.1997                      | 253.2356  | 253.1997                        | 300.00        |
| 25/04/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.11    | 258.1420                      | 258.1118  | 258.1420                        | 0.00          |
| 25/04/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5012      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.45    | 259.6817                      | 259.4530  | 259.6817                        | 0.00          |
| 25/04/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4053      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.36      | 90.9410                       | 91.0098   | 90.9410                         | 79,636.00     |
| 25/04/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 4620      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.44      | 92.7002                       | 92.7644   | 92.7002                         | 14,284.00     |
| 25/04/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 8303      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.54      | 90.9277                       | 90.9953   | 90.9277                         | 77,198.00     |
| 25/04/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2740      | 3                             | 3         | 3                               | 0.00          |
| 25/04/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.66      | 92.6812                       | 92.7260   | 92.6812                         | 0.00          |
| 25/04/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1438      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.79      | 90.9152                       | 90.8899   | 90.9152                         | 0.00          |
| 25/04/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 1976      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1931      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.49     | 65.5234                       | 65.2739   | 65.5234                         | 7,464.00      |
| 25/04/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 4461      | 5                             | 4         | 5                               | 0.00          |
| 25/04/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.60     | 66.7910                       | 66.5323   | 66.7910                         | 5,469.00      |
| 25/04/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 6601      | 7                             | 7         | 7                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.72     | 64.7744                       | 64.5124   | 64.7744                         | 3,232.00      |
| 25/04/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 1974      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2394      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.85     | 66.0234                       | 65.7390   | 66.0234                         | 0.00          |
| 25/04/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1284      | 1                             | 1         | 1                               | 0.00          |
| 25/04/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 4321      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.99     | 63.9963                       | 63.6563   | 63.9963                         | 0.00          |
| 25/04/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 4271      | 4                             | 4         | 4                               | 0.00          |
| 25/04/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.78     | 78.2060                       | 77.8748   | 78.2060                         | 234,919.00    |
| 25/04/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 4822      | 5                             | 5         | 5                               | 0.00          |
| 25/04/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.90     | 79.7188                       | 79.3762   | 79.7188                         | 220,559.00    |
| 25/04/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 7584      | 8                             | 8         | 8                               | 0.00          |
| 25/04/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 242       | 0                             | 0         | 0                               | 0.00          |
| 25/04/2025 | R248 On 06-November-25 |        |              | Bond Future | 12.03     | 76.8083                       | 76.4610   | 76.8083                         | 18,439.00     |
| 25/04/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3629      | 3                             | 4         | 3                               | 0.00          |
| 25/04/2025 | R248 On 05-February-26 |        |              | Bond Future | 12.17     | 78.2892                       | 77.9147   | 78.2892                         | 0.00          |
| 25/04/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1377      | 2                             | 1         | 2                               | 0.00          |
| 25/04/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5770      | 6                             | 6         | 6                               | 0.00          |
| 25/04/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.31     | 75.3560                       | 74.9147   | 75.3560                         | 260.00        |
| 25/04/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 2156      | 2                             | 2         | 2                               | 0.00          |
| 25/04/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 5722      | 5                             | 6         | 5                               | 0.00          |
| 25/04/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 25/04/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |