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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/05/2025 TO: 22/05/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 137.78    | 138.2532                      | 137.7812  | 138.2532                        | 5,437.00      |
| 22/05/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 371       | 1                             | 0         | 1                               | 0.00          |
| 22/05/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.02    | 139.5044                      | 139.0237  | 139.5044                        | 68.00         |
| 22/05/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 766       | 0                             | 1         | 0                               | 0.00          |
| 22/05/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 141.68    | 142.1741                      | 141.6846  | 142.1741                        | 0.00          |
| 22/05/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 1575      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 142.89    | 143.3853                      | 142.8912  | 143.3853                        | 0.00          |
| 22/05/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1071      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | 2029 On 07-May-26      | 141.82 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2029 On 06-August-26   |        |              | Bond Future | 145.55    | 146.0481                      | 145.5454  | 146.0481                        | 0.00          |
| 22/05/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 1445      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.95      | 96.9023                       | 96.8119   | 96.9023                         | 117,227.00    |
| 22/05/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 7282      | 7                             | 7         | 7                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 10456     | 11                            | 10        | 11                              | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 5244      | 5                             | 5         | 5                               | 1,054.00      |
| 22/05/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1414      | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 3088      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 466       | 1                             | 0         | 1                               | 300.00        |
| 22/05/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 471       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 109       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 1292      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,054.00      |
| 22/05/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.03      | 98.7645                       | 98.6726   | 98.7645                         | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2314      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 721       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1587      | 2                             | 2         | 2                               | 300.00        |
| 22/05/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3744      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 609       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.13      | 96.6227                       | 96.5293   | 96.6227                         | 0.00          |
| 22/05/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2129      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 978       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 07-May-26      |        |              | Bond Future | 9.26      | 98.4200                       | 98.3251   | 98.4200                         | 0.00          |
| 22/05/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 1855      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1457      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.43      | 96.2128                       | 96.1166   | 96.2128                         | 0.00          |
| 22/05/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1398      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1985      | 2                             | 2         | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.73      | 96.0118                       | 95.8968   | 96.0118                         | 125,656.00    |
| 22/05/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 9768      | 10                            | 10        | 10                              | 0.00          |
| 22/05/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1634      | 2                             | 2         | 2                               | 300.00        |
| 22/05/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 4042      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 526       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 2049      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.83      | 93.6955                       | 93.5785   | 93.6955                         | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3384      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 850       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 1882      | 2                             | 2         | 2                               | 300.00        |
| 22/05/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 4989      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 419       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 1564      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 2779      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.95      | 95.4655                       | 95.3466   | 95.4655                         | 0.00          |
| 22/05/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2629      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1713      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2032 On 07-May-26      |        |              | Bond Future | 10.08     | 93.0815                       | 92.9607   | 93.0815                         | 0.00          |
| 22/05/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 2470      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2032 On 06-August-26   |        |              | Bond Future | 10.23     | 94.7845                       | 94.6619   | 94.7845                         | 0.00          |
| 22/05/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 2333      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 2788      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2033 On 07-August-25   |        |              | Bond Future | 129.83    | 130.1634                      | 129.8292  | 130.1634                        | 1,648.00      |
| 22/05/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1179      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2033 On 06-November-25 |        |              | Bond Future | 130.82    | 131.1567                      | 130.8162  | 131.1567                        | 5,288.00      |
| 22/05/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2324      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.32    | 133.6667                      | 133.3202  | 133.6667                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 440       | 1                             | 0         | 1                               | 0.00          |
| 22/05/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.27    | 134.6158                      | 134.2665  | 134.6158                        | 0.00          |
| 22/05/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 893       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2033 On 06-August-26   |        |              | Bond Future | 136.76    | 137.1157                      | 136.7605  | 137.1157                        | 0.00          |
| 22/05/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2511      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.19     | 83.4354                       | 83.1244   | 83.4354                         | 142,437.00    |
| 22/05/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 9378      | 10                            | 9         | 10                              | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 5447      | 6                             | 5         | 6                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 266       | 0                             | 0         | 0                               | 2,341.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 200.00        |
| 22/05/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 3874      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1180      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 114       | 0                             | 0         | 0                               | 2,541.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 221       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 3917      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 2382      | 3                             | 2         | 3                               | 7,500.00      |
| 22/05/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 950       | 1                             | 1         | 1                               | 7,500.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 4210      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 448       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 2081      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 1858      | 2                             | 2         | 2                               | 2,541.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 5066      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 458       | 0                             | 0         | 0                               | 2,541.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 3524      | 3                             | 4         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 1005      | 1                             | 1         | 1                               | 2,541.00      |
| 22/05/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 3958      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 217       | 0                             | 0         | 0                               | 2,541.00      |
| 22/05/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.31     | 85.0387                       | 84.7219   | 85.0387                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3238      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 1378      | 2                             | 1         | 2                               | 300.00        |
| 22/05/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 5264      | 6                             | 5         | 6                               | 0.00          |
| 22/05/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 506       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3115      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 796       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 5131      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 1523      | 1                             | 2         | 1                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.45     | 82.3868                       | 82.0642   | 82.3868                         | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2117      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 1430      | 2                             | 1         | 2                               | 1,970.00      |
| 22/05/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 5574      | 6                             | 6         | 6                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 2655      | 3                             | 3         | 3                               | 1,030.00      |
| 22/05/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 7355      | 8                             | 7         | 8                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 4102      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 978       | 1                             | 1         | 1                               | 1,930.00      |
| 22/05/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 2543      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 3021      | 3                             | 3         | 3                               | 1,930.00      |
| 22/05/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 5422      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 1938      | 2                             | 2         | 2                               | 1,930.00      |
| 22/05/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 868       | 1                             | 1         | 1                               | 1,030.00      |
| 22/05/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 2918      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1331      | 1                             | 1         | 1                               | 1,970.00      |
| 22/05/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4447      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 3466      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 07-May-26      |        |              | Bond Future | 11.60     | 83.9184                       | 83.5901   | 83.9184                         | 0.00          |
| 22/05/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 2474      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 5801      | 6                             | 6         | 6                               | 0.00          |
| 22/05/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 1652      | 2                             | 2         | 2                               | 142.00        |
| 22/05/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 1759      | 2                             | 2         | 2                               | 142.00        |
| 22/05/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 5166      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 3966      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.77     | 81.1938                       | 80.8599   | 81.1938                         | 0.00          |
| 22/05/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 3406      | 4                             | 3         | 4                               | 0.00          |
| 22/05/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 3733      | 4                             | 4         | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.12    | 139.0900                      | 139.1208  | 139.0900                        | 2,397.00      |
| 22/05/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 439       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.83    | 141.7970                      | 141.8286  | 141.7970                        | 440.00        |
| 22/05/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2051      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.37    | 142.3350                      | 142.3712  | 142.3350                        | 0.00          |
| 22/05/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.06    | 145.0183                      | 145.0554  | 145.0183                        | 0.00          |
| 22/05/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 525       | 0                             | 1         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2038 On 06-August-26   |        |              | Bond Future | 145.54    | 145.4867                      | 145.5394  | 145.4867                        | 0.00          |
| 22/05/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 819       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.63     | 82.6231                       | 82.1056   | 82.6231                         | 53,175.00     |
| 22/05/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9133      | 10                            | 9         | 10                              | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 5750      | 6                             | 6         | 6                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 418       | 1                             | 0         | 1                               | 250.00        |
| 22/05/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 133       | 0                             | 0         | 0                               | 400.00        |
| 22/05/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 983       | 1                             | 1         | 1                               | 400.00        |
| 22/05/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 296       | 0                             | 0         | 0                               | 250.00        |
| 22/05/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 1859      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 4790      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 361       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 1416      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 4157      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 810       | 1                             | 1         | 1                               | 400.00        |
| 22/05/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 2344      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 5286      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 3644      | 3                             | 4         | 3                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 235       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 50        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.75     | 84.2109                       | 83.6835   | 84.2109                         | 1,568.00      |
| 22/05/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 2639      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2129      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.89     | 81.2926                       | 80.7556   | 81.2926                         | 0.00          |
| 22/05/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 1868      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 8043      | 8                             | 8         | 8                               | 0.00          |
| 22/05/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 2769      | 3                             | 3         | 3                               | 475.00        |
| 22/05/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 894       | 1                             | 1         | 1                               | 475.00        |
| 22/05/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 3192      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4232      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      |        |              | Bond Future | 12.05     | 82.8036                       | 82.2568   | 82.8036                         | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 2409      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 5048      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 3407      | 4                             | 3         | 4                               | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 1262      | 1                             | 1         | 1                               | 820.00        |
| 22/05/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 3512      | 3                             | 4         | 3                               | 820.00        |
| 22/05/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 6740      | 6                             | 7         | 6                               | 0.00          |
| 22/05/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 2413      | 2                             | 2         | 2                               | 820.00        |
| 22/05/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 4578      | 4                             | 5         | 4                               | 0.00          |
| 22/05/2025 | 2040 On 06-August-26   |        |              | Bond Future | 12.22     | 79.8076                       | 79.2511   | 79.8076                         | 0.00          |
| 22/05/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 3848      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 4030      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.87     | 77.5494                       | 77.1212   | 77.5494                         | 41,373.00     |
| 22/05/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 8170      | 9                             | 8         | 9                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 1581      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 371       | 0                             | 0         | 0                               | 9,000.00      |
| 22/05/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 9,000.00      |
| 22/05/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 2852      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 904       | 1                             | 1         | 1                               | 5,600.00      |
| 22/05/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 8099      | 8                             | 8         | 8                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 1698      | 2                             | 2         | 2                               | 9,000.00      |
| 22/05/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2044 On 06-November-25 |        |              | Bond Future | 12.00     | 79.0396                       | 78.6033   | 79.0396                         | 71,530.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 3091      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 2413      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 3271      | 4                             | 3         | 4                               | 0.00          |
| 22/05/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 1788      | 2                             | 2         | 2                               | 5,800.00      |
| 22/05/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 2384      | 2                             | 2         | 2                               | 5,800.00      |
| 22/05/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 1895      | 2                             | 2         | 2                               | 5,600.00      |
| 22/05/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2729      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | 2044 On 05-February-26 |        |              | Bond Future | 12.13     | 76.1489                       | 75.7046   | 76.1489                         | 0.00          |
| 22/05/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 1516      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4964      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2044 On 07-May-26      |        |              | Bond Future | 12.29     | 77.5640                       | 77.1117   | 77.5640                         | 0.00          |
| 22/05/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 2200      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 5040      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | 2044 On 06-August-26   |        |              | Bond Future | 12.45     | 74.5973                       | 74.1370   | 74.5973                         | 0.00          |
| 22/05/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 3924      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 4116      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.44    | 120.1994                      | 119.4355  | 120.1994                        | 11,914.00     |
| 22/05/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 746       | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.50    | 120.2768                      | 119.4985  | 120.2768                        | 7,518.00      |
| 22/05/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 5912      | 5                             | 6         | 5                               | 0.00          |
| 22/05/2025 | 2046 On 05-February-26 |        |              | Bond Future | 121.79    | 122.5780                      | 121.7852  | 122.5780                        | 0.00          |
| 22/05/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 135       | 1                             | 0         | 1                               | 0.00          |
| 22/05/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2046 On 07-May-26      |        |              | Bond Future | 121.78    | 122.5789                      | 121.7783  | 122.5789                        | 0.00          |
| 22/05/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 3172      | 2                             | 3         | 2                               | 0.00          |
| 22/05/2025 | 2046 On 06-August-26   |        |              | Bond Future | 124.04    | 124.8536                      | 124.0385  | 124.8536                        | 0.00          |
| 22/05/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 1659      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2050 On 07-August-25   |        |              | Bond Future | 118.58    | 118.2605                      | 118.5817  | 118.2605                        | 10,256.00     |
| 22/05/2025 | 2050 On 07-August-25   | 119.89 | Call         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1308      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 120.89    | 120.5621                      | 120.8900  | 120.5621                        | 5,780.00      |
| 22/05/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 3530      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 120.78    | 120.4471                      | 120.7843  | 120.4471                        | 0.00          |
| 22/05/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 2036      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.06    | 122.7176                      | 123.0615  | 122.7176                        | 0.00          |
| 22/05/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 1009      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 122.88    | 122.5193                      | 122.8839  | 122.5193                        | 0.00          |
| 22/05/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 386       | 1                             | 0         | 1                               | 0.00          |
| 22/05/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1107.83   | 1107.8320                     | 1107.8320 | 1107.8320                       | 0.00          |
| 22/05/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1130.22   | 1131.4120                     | 1130.2210 | 1131.4120                       | 0.00          |
| 22/05/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1151.95   | 1153.1610                     | 1151.9490 | 1153.1610                       | 0.00          |
| 22/05/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1173.74   | 1174.9660                     | 1173.7350 | 1174.9660                       | 0.00          |
| 22/05/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1195.62   | 1196.8720                     | 1195.6210 | 1196.8720                       | 0.00          |
| 22/05/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1217.35   | 1218.6200                     | 1217.3510 | 1218.6200                       | 0.00          |
| 22/05/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1305.41   | 1305.4120                     | 1305.4120 | 1305.4120                       | 0.00          |
| 22/05/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1338.61   | 1343.1470                     | 1338.6100 | 1343.1470                       | 0.00          |
| 22/05/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1364.34   | 1368.9660                     | 1364.3440 | 1368.9660                       | 0.00          |
| 22/05/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1390.15   | 1394.8510                     | 1390.1460 | 1394.8510                       | 0.00          |
| 22/05/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1416.07   | 1420.8570                     | 1416.0690 | 1420.8570                       | 0.00          |
| 22/05/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1441.81   | 1446.6750                     | 1441.8050 | 1446.6750                       | 0.00          |
| 22/05/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1117.99   | 1117.9880                     | 1117.9880 | 1117.9880                       | 0.00          |
| 22/05/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1145.35   | 1148.7900                     | 1145.3520 | 1148.7900                       | 77.00         |
| 22/05/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1167.37   | 1170.8730                     | 1167.3710 | 1170.8730                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1189.45   | 1193.0130                     | 1189.4480 | 1193.0130                       | 0.00          |
| 22/05/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1211.63   | 1215.2550                     | 1211.6280 | 1215.2550                       | 0.00          |
| 22/05/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1233.65   | 1237.3370                     | 1233.6480 | 1237.3370                       | 0.00          |
| 22/05/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/05/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 22/05/2025 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C253 On 31-March-53    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C219 On 31-March-29    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C303 On 14-August-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/05/2025 | C303 On 28-February-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.39     | 83.0848                       | 82.8348   | 83.0848                         | 0.00          |
| 22/05/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 9030      | 9                             | 9         | 9                               | 0.00          |
| 22/05/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.54     | 80.9059                       | 80.6512   | 80.9059                         | 0.00          |
| 22/05/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 2001      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.72     | 82.4531                       | 82.1939   | 82.4531                         | 0.00          |
| 22/05/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 1002      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.91     | 80.2102                       | 79.9463   | 80.2102                         | 0.00          |
| 22/05/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 934       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 12.13     | 81.6951                       | 81.4267   | 81.6951                         | 0.00          |
| 22/05/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 442       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 12.09     | 77.5299                       | 77.0095   | 77.5299                         | 0.00          |
| 22/05/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 8737      | 9                             | 9         | 9                               | 0.00          |
| 22/05/2025 | ES42 On 07-August-25    | 13.79  | 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 |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | ES42 On 06-November-25 |          |              | Bond Future  | 12.22     | 74.7734                       | 74.2430   | 74.7734                         | 0.00          |
| 22/05/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future  | 909       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES42 On 05-February-26 |          |              | Bond Future  | 12.37     | 76.2025                       | 75.6622   | 76.2025                         | 0.00          |
| 22/05/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future  | 2938      | 2                             | 3         | 2                               | 0.00          |
| 22/05/2025 | ES42 On 07-May-26      |          |              | Bond Future  | 12.53     | 73.3724                       | 72.8221   | 73.3724                         | 0.00          |
| 22/05/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future  | 1819      | 1                             | 2         | 1                               | 0.00          |
| 22/05/2025 | ES42 On 06-August-26   |          |              | Bond Future  | 12.71     | 74.7281                       | 74.1679   | 74.7281                         | 0.00          |
| 22/05/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future  | 306       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GOVI On 08-May-25      |          |              | GOVI         | 1101.87   | 1101.8720                     | 1101.8720 | 1101.8720                       | 0.00          |
| 22/05/2025 | GOVI On 07-August-25   |          |              | GOVI         | 1128.59   | 1131.8250                     | 1128.5860 | 1131.8250                       | 657.00        |
| 22/05/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI         | 1175860   | 121                           | 118       | 121                             | 0.00          |
| 22/05/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GOVI On 06-November-25 |          |              | GOVI         | 1150.28   | 1153.5820                     | 1150.2830 | 1153.5820                       | 0.00          |
| 22/05/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI         | 382830    | 42                            | 38        | 42                              | 0.00          |
| 22/05/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GOVI On 05-February-26 |          |              | GOVI         | 1172.04   | 1175.3950                     | 1172.0370 | 1175.3950                       | 0.00          |
| 22/05/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI         | 220370    | 25                            | 22        | 25                              | 0.00          |
| 22/05/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GOVI On 07-May-26      |          |              | GOVI         | 1193.89   | 1197.3090                     | 1193.8920 | 1197.3090                       | 0.00          |
| 22/05/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI         | 168920    | 20                            | 17        | 20                              | 0.00          |
| 22/05/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GOVI On 06-August-26   |          |              | GOVI         | 1215.59   | 1219.0650                     | 1215.5900 | 1219.0650                       | 0.00          |
| 22/05/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI         | 265900    | 30                            | 27        | 30                              | 0.00          |
| 22/05/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/05/2025 | IGOV On 08-May-25      |          |              | Index Future | 374.34    | 374.3390                      | 374.3390  | 374.3390                        | 0.00          |
| 22/05/2025 | IGOV On 07-August-25   |          |              | Index Future | 380.52    | 381.0310                      | 380.5240  | 381.0310                        | 713.00        |
| 22/05/2025 | IGOV On 06-November-25 |          |              | Index Future | 387.93    | 388.4470                      | 387.9310  | 388.4470                        | 8.00          |
| 22/05/2025 | IGOV On 05-February-26 |          |              | Index Future | 395.36    | 395.8830                      | 395.3570  | 395.8830                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | IGOV On 07-May-26       |        |              | Index Future           | 402.82    | 403.3520                      | 402.8180  | 403.3520                        | 0.00          |
| 22/05/2025 | IGOV On 06-August-26    |        |              | Index Future           | 410.23    | 410.7680                      | 410.2260  | 410.7680                        | 0.00          |
| 22/05/2025 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 22/05/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 22/05/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 22/05/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 22/05/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 22/05/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 22/05/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 22/05/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 22/05/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 22/05/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 22/05/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 22/05/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 22/05/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 22/05/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 22/05/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 22/05/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/05/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/05/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 22/05/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.93      | 104.2384                      | 104.0239  | 104.2384                        | 6,781.00      |
| 22/05/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2668      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 567       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R033 On 06-November-25  |        |              | Bond Future            | 10.03     | 101.1975                      | 100.9790  | 101.1975                        | 0.00          |
| 22/05/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2845      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 1321      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.15     | 103.1090                      | 102.8867  | 103.1090                        | 0.00          |
| 22/05/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 3401      | 4                             | 3         | 4                               | 0.00          |
| 22/05/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 1724      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R033 On 07-May-26       |        |              | Bond Future            | 10.28     | 99.9832                       | 99.7571   | 99.9832                         | 0.00          |
| 22/05/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 2948      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 2479      | 2                             | 2         | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R033 On 06-August-26   |        |              | Bond Future | 10.44     | 101.8116                      | 101.5817  | 101.8116                        | 0.00          |
| 22/05/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 2483      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 3355      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.58     | 94.1788                       | 93.8704   | 94.1788                         | 89,602.00     |
| 22/05/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10508     | 11                            | 11        | 11                              | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 2520      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 1431      | 2                             | 1         | 2                               | 300.00        |
| 22/05/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 4369      | 5                             | 4         | 5                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 378       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 4190      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 337       | 0                             | 0         | 0                               | 17,500.00     |
| 22/05/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 1434      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 300.00        |
| 22/05/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 8,500.00      |
| 22/05/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.70     | 91.4836                       | 91.1695   | 91.4836                         | 10,866.00     |
| 22/05/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3815      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 4700      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 6860      | 7                             | 7         | 7                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 2927      | 3                             | 3         | 3                               | 250.00        |
| 22/05/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 4780      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 742       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 1804      | 2                             | 2         | 2                               | 300.00        |
| 22/05/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 5676      | 6                             | 6         | 6                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 509       | 1                             | 1         | 1                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 1380      | 2                             | 1         | 2                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 1451      | 2                             | 1         | 2                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 2893      | 3                             | 3         | 3                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 7032      | 7                             | 7         | 7                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 413       | 0                             | 0         | 0                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 1594      | 1                             | 2         | 1                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 2846      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 2941      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 4883      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 631       | 1                             | 1         | 1                               | 300.00        |
| 22/05/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 2434      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 4147      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 841       | 1                             | 1         | 1                               | 250.00        |
| 22/05/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 1575      | 1                             | 2         | 1                               | 0.00          |
| 22/05/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 435       | 0                             | 0         | 0                               | 250.00        |
| 22/05/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 862       | 1                             | 1         | 1                               | 2,000.00      |
| 22/05/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1157      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.83     | 93.2121                       | 92.8923   | 93.2121                         | 0.00          |
| 22/05/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 1669      | 2                             | 2         | 2                               | 2,000.00      |
| 22/05/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 2993      | 3                             | 3         | 3                               | 2,000.00      |
| 22/05/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 8494      | 9                             | 8         | 9                               | 0.00          |
| 22/05/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 542       | 1                             | 1         | 1                               | 2,000.00      |
| 22/05/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 2410      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 2758      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.97     | 90.4416                       | 90.1162   | 90.4416                         | 0.00          |
| 22/05/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 3279      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 06-August-26   |        |              | Bond Future | 11.12     | 92.0967                       | 91.7656   | 92.0967                         | 0.00          |
| 22/05/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 3562      | 3                             | 4         | 3                               | 0.00          |
| 22/05/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.24     | 101.8570                      | 101.4927  | 101.8570                        | 6,386.00      |
| 22/05/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 1650      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 1678      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.37     | 98.3289                       | 97.9578   | 98.3289                         | 0.00          |
| 22/05/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2079      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 1351      | 1                             | 1         | 1                               | 1,770.00      |
| 22/05/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 6628      | 7                             | 7         | 7                               | 0.00          |
| 22/05/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 777       | 1                             | 1         | 1                               | 1,770.00      |
| 22/05/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 3920      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 2941      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.52     | 100.1860                      | 99.8081   | 100.1860                        | 0.00          |
| 22/05/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 2866      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3344      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.67     | 96.5640                       | 96.1794   | 96.5640                         | 0.00          |
| 22/05/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 4545      | 4                             | 5         | 4                               | 0.00          |
| 22/05/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.84     | 98.3288                       | 97.9375   | 98.3288                         | 0.00          |
| 22/05/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 3910      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 4329      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.74     | 103.8340                      | 103.2991  | 103.8340                        | 22,570.00     |
| 22/05/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 10602     | 11                            | 11        | 11                              | 0.00          |
| 22/05/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.86     | 99.9655                       | 99.4204   | 99.9655                         | 0.00          |
| 22/05/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 2934      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3728      | 3                             | 4         | 3                               | 0.00          |
| 22/05/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.99     | 101.8534                      | 101.2984  | 101.8534                        | 0.00          |
| 22/05/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 2261      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 6296      | 6                             | 6         | 6                               | 0.00          |
| 22/05/2025 | R053 On 07-May-26      |        |              | Bond Future | 12.13     | 97.8852                       | 97.3201   | 97.8852                         | 0.00          |
| 22/05/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 3198      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 6653      | 6                             | 7         | 6                               | 0.00          |
| 22/05/2025 | R053 On 06-August-26   |        |              | Bond Future | 12.28     | 99.6736                       | 99.0986   | 99.6736                         | 0.00          |
| 22/05/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 5390      | 6                             | 5         | 6                               | 0.00          |
| 22/05/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 5402      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.12      | 104.4652                      | 104.4739  | 104.4652                        | 180,618.00    |
| 22/05/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1989      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1415      | 1                             | 1         | 1                               | 1,983.00      |
| 22/05/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2699      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,983.00      |
| 22/05/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.19      | 106.4731                      | 106.4821  | 106.4731                        | 3,171.00      |
| 22/05/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 330       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.36      | 103.1787                      | 103.1883  | 103.1787                        | 0.00          |
| 22/05/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.73      | 105.0983                      | 105.1084  | 105.0983                        | 0.00          |
| 22/05/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 304       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.65      | 101.7157                      | 101.7264  | 101.7157                        | 0.00          |
| 22/05/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 434       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.29    | 269.2258                      | 269.2853  | 269.2258                        | 1,405.00      |
| 22/05/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2315      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.53    | 274.4658                      | 274.5270  | 274.4658                        | 460.00        |
| 22/05/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1113      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.43    | 274.3655                      | 274.4327  | 274.3655                        | 0.00          |
| 22/05/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.61    | 279.5385                      | 279.6078  | 279.5385                        | 0.00          |
| 22/05/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 2058      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.35    | 279.2562                      | 279.3545  | 279.2562                        | 0.00          |
| 22/05/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 494       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.93     | 73.5591                       | 73.2839   | 73.5591                         | 10,920.00     |
| 22/05/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8030      | 8                             | 8         | 8                               | 0.00          |
| 22/05/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.04     | 71.8201                       | 71.5398   | 71.8201                         | 6,367.00      |
| 22/05/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 1500      | 1                             | 2         | 1                               | 0.00          |
| 22/05/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.16     | 73.1769                       | 72.8915   | 73.1769                         | 0.00          |
| 22/05/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 3029      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R209 On 07-May-26      |        |              | Bond Future | 11.30     | 71.3868                       | 71.0963   | 71.3868                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 2285      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 3358      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R209 On 06-August-26   |        |              | Bond Future | 11.45     | 72.6930                       | 72.3974   | 72.6930                         | 0.00          |
| 22/05/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 3061      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.09    | 251.0405                      | 251.0895  | 251.0405                        | 967.00        |
| 22/05/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 2650      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.55    | 252.4974                      | 252.5483  | 252.4974                        | 300.00        |
| 22/05/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 408       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.38    | 257.3291                      | 257.3816  | 257.3291                        | 0.00          |
| 22/05/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4282      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R210 On 07-May-26      |        |              | Bond Future | 258.74    | 258.6797                      | 258.7442  | 258.6797                        | 0.00          |
| 22/05/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3344      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.55    | 263.4821                      | 263.5488  | 263.4821                        | 0.00          |
| 22/05/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3709      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.36      | 93.1776                       | 93.0767   | 93.1776                         | 15,458.00     |
| 22/05/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 8611      | 9                             | 9         | 9                               | 0.00          |
| 22/05/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.46      | 91.4150                       | 91.3125   | 91.4150                         | 77,772.00     |
| 22/05/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2891      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 649       | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.57      | 93.1425                       | 93.0383   | 93.1425                         | 0.00          |
| 22/05/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2436      | 3                             | 2         | 3                               | 0.00          |
| 22/05/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 1268      | 1                             | 1         | 1                               | 0.00          |
| 22/05/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.69      | 91.3232                       | 91.2174   | 91.3232                         | 0.00          |
| 22/05/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.85      | 92.9958                       | 92.8883   | 92.9958                         | 0.00          |
| 22/05/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 1831      | 2                             | 2         | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 2359      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.47     | 67.6116                       | 67.2149   | 67.6116                         | 8,597.00      |
| 22/05/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7190      | 8                             | 7         | 8                               | 0.00          |
| 22/05/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.59     | 65.6115                       | 65.2073   | 65.6115                         | 31,342.00     |
| 22/05/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 2180      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 1905      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.71     | 66.8511                       | 66.4395   | 66.8511                         | 0.00          |
| 22/05/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 1494      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 3830      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.84     | 64.7956                       | 64.3766   | 64.7956                         | 0.00          |
| 22/05/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 2205      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.98     | 65.9813                       | 65.5548   | 65.9813                         | 0.00          |
| 22/05/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 3358      | 4                             | 3         | 4                               | 0.00          |
| 22/05/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 3429      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.83     | 80.2684                       | 79.8265   | 80.2684                         | 209,598.00    |
| 22/05/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 7900      | 8                             | 8         | 8                               | 0.00          |
| 22/05/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 107       | 0                             | 0         | 0                               | 0.00          |
| 22/05/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.95     | 77.3694                       | 76.9191   | 77.3694                         | 18,439.00     |
| 22/05/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 1868      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3192      | 3                             | 3         | 3                               | 0.00          |
| 22/05/2025 | R248 On 05-February-26 |        |              | Bond Future | 12.09     | 78.8310                       | 78.3725   | 78.8310                         | 0.00          |
| 22/05/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 1405      | 2                             | 1         | 2                               | 0.00          |
| 22/05/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5341      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R248 On 07-May-26      |        |              | Bond Future | 12.23     | 75.8559                       | 75.3891   | 75.8559                         | 260.00        |
| 22/05/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 2241      | 2                             | 2         | 2                               | 0.00          |
| 22/05/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 5333      | 5                             | 5         | 5                               | 0.00          |
| 22/05/2025 | R248 On 06-August-26   |        |              | Bond Future | 12.38     | 77.2431                       | 76.7680   | 77.2431                         | 0.00          |
| 22/05/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 4140      | 4                             | 4         | 4                               | 0.00          |
| 22/05/2025 | X038 On 31-January-38  |        |              | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/05/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |