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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/06/2025 TO: 04/06/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.33    | 138.1567                      | 138.3277  | 138.1567                        | 5,425.00      |
| 04/06/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 918       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.53    | 139.3557                      | 139.5305  | 139.3557                        | 0.00          |
| 04/06/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 260       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 142.16    | 141.9792                      | 142.1584  | 141.9792                        | 0.00          |
| 04/06/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 2048      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 143.33    | 143.1465                      | 143.3303  | 143.1465                        | 0.00          |
| 04/06/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1510      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2029 On 06-August-26   |        |              | Bond Future | 145.95    | 145.7649                      | 145.9536  | 145.7649                        | 0.00          |
| 04/06/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 1854      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.60      | 97.6884                       | 98.0554   | 97.6884                         | 120,913.00    |
| 04/06/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 8525      | 8                             | 9         | 8                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 11700     | 11                            | 12        | 11                              | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 6473      | 6                             | 6         | 6                               | 1,054.00      |
| 04/06/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 2314      | 2                             | 2         | 2                               | 300.00        |
| 04/06/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 4241      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 952       | 1                             | 1         | 1                               | 300.00        |
| 04/06/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 534       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,054.00      |
| 04/06/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.67      | 99.5296                       | 99.9037   | 99.5296                         | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 1178      | 1                             | 1         | 1                               | 300.00        |
| 04/06/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 2321      | 2                             | 2         | 2                               | 300.00        |
| 04/06/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 4796      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 447       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 995       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.75      | 97.3714                       | 97.7534   | 97.3714                         | 0.00          |
| 04/06/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2938      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 564       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.86      | 99.1501                       | 99.5399   | 99.1501                         | 0.00          |
| 04/06/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 2554      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 942       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.00      | 96.9292                       | 97.3272   | 96.9292                         | 0.00          |
| 04/06/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1987      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1363      | 2                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.31      | 97.3049                       | 97.8292   | 97.3049                         | 125,113.00    |
| 04/06/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 11698     | 11                            | 12        | 11                              | 0.00          |
| 04/06/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 2985      | 3                             | 3         | 3                               | 300.00        |
| 04/06/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 5825      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 300.00        |
| 04/06/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.40      | 94.9781                       | 95.5125   | 94.9781                         | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 4860      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1580      | 1                             | 2         | 1                               | 300.00        |
| 04/06/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 300.00        |
| 04/06/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 6663      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 159       | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 1575      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 343       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.50      | 96.7430                       | 97.2881   | 96.7430                         | 0.00          |
| 04/06/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 3777      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 920       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.61      | 94.3509                       | 94.9070   | 94.3509                         | 0.00          |
| 04/06/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 3582      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 1379      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.75      | 96.0514                       | 96.6185   | 96.0514                         | 0.00          |
| 04/06/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 3357      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 1856      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2033 On 07-August-25   |        |              | Bond Future | 130.44    | 130.4581                      | 130.4375  | 130.4581                        | 1,648.00      |
| 04/06/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1787      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2033 On 06-November-25 |        |              | Bond Future | 131.39    | 131.4097                      | 131.3891  | 131.4097                        | 5,288.00      |
| 04/06/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.86    | 133.8837                      | 133.8638  | 133.8837                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 984       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.78    | 134.7986                      | 134.7797  | 134.7986                        | 0.00          |
| 04/06/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2033 On 06-August-26   |        |              | Bond Future | 137.25    | 137.2645                      | 137.2466  | 137.2645                        | 0.00          |
| 04/06/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2997      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   |        |              | Bond Future | 10.59     | 85.6425                       | 86.6012   | 85.6425                         | 140,131.00    |
| 04/06/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 12829     | 12                            | 13        | 12                              | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 8723      | 8                             | 9         | 8                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 4898      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1178      | 1                             | 1         | 1                               | 2,341.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1462      | 1                             | 1         | 1                               | 200.00        |
| 04/06/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 6940      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 3199      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 649       | 0                             | 1         | 0                               | 2,541.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 1034      | 1                             | 1         | 1                               | 300.00        |
| 04/06/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 2882      | 2                             | 3         | 2                               | 300.00        |
| 04/06/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 6991      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 5050      | 4                             | 5         | 4                               | 7,500.00      |
| 04/06/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 7,500.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 1547      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 481       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 401       | 1                             | 0         | 1                               | 2,541.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 2124      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 2,541.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 1144      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 2,541.00      |
| 04/06/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 1393      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 2,541.00      |
| 04/06/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.69     | 87.2566                       | 88.2337   | 87.2566                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 5776      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 3125      | 3                             | 3         | 3                               | 300.00        |
| 04/06/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 8229      | 7                             | 8         | 7                               | 0.00          |
| 04/06/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 1503      | 1                             | 2         | 1                               | 300.00        |
| 04/06/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 1350      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 249       | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 2616      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.81     | 84.6196                       | 85.6157   | 84.6196                         | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 3985      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 2948      | 2                             | 3         | 2                               | 1,970.00      |
| 04/06/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 8374      | 8                             | 8         | 8                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 4740      | 4                             | 5         | 4                               | 1,030.00      |
| 04/06/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 10395     | 10                            | 10        | 10                              | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 6611      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 4586      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 2195      | 2                             | 2         | 2                               | 1,930.00      |
| 04/06/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 1513      | 2                             | 2         | 2                               | 1,930.00      |
| 04/06/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 3087      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 896       | 1                             | 1         | 1                               | 1,930.00      |
| 04/06/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 357       | 0                             | 0         | 0                               | 1,030.00      |
| 04/06/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 1451      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 580       | 1                             | 1         | 1                               | 1,970.00      |
| 04/06/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 2414      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 1783      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.94     | 86.1646                       | 87.1797   | 86.1646                         | 0.00          |
| 04/06/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 4336      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 8512      | 8                             | 9         | 8                               | 0.00          |
| 04/06/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 3136      | 3                             | 3         | 3                               | 142.00        |
| 04/06/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 880       | 1                             | 1         | 1                               | 142.00        |
| 04/06/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 3060      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 2238      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.08     | 83.4579                       | 84.4923   | 83.4579                         | 0.00          |
| 04/06/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 5494      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 2188      | 3                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2038 On 07-August-25   |        |              | Bond Future | 139.15    | 138.9756                      | 139.1504  | 138.9756                        | 2,397.00      |
| 04/06/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 410       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.81    | 141.6287                      | 141.8074  | 141.6287                        | 440.00        |
| 04/06/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2073      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2038 On 05-February-26 |        |              | Bond Future | 142.31    | 142.1269                      | 142.3100  | 142.1269                        | 0.00          |
| 04/06/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 890       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2038 On 07-May-26      |        |              | Bond Future | 144.95    | 144.7584                      | 144.9463  | 144.7584                        | 0.00          |
| 04/06/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 416       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 06-August-26   |        |              | Bond Future | 145.40    | 145.2025                      | 145.3954  | 145.2025                        | 0.00          |
| 04/06/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 675       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.04     | 84.5480                       | 85.7381   | 84.5480                         | 58,672.00     |
| 04/06/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 12718     | 12                            | 13        | 12                              | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 9171      | 8                             | 9         | 8                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 10.90  | Call         | Bond Future | 1023      | 1                             | 1         | 1                               | 680.00        |
| 04/06/2025 | 2040 On 07-August-25   | 11.20  | Call         | Bond Future | 2043      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.50  | Call         | Bond Future | 3374      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 1663      | 1                             | 2         | 1                               | 250.00        |
| 04/06/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 768       | 0                             | 1         | 0                               | 400.00        |
| 04/06/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 2904      | 2                             | 3         | 2                               | 400.00        |
| 04/06/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 5955      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 1321      | 1                             | 1         | 1                               | 250.00        |
| 04/06/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 4373      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 8105      | 7                             | 8         | 7                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 298       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 134       | 0                             | 0         | 0                               | 400.00        |
| 04/06/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 2288      | 3                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 1256      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 11.50  | Put          | Bond Future | 495       | 1                             | 0         | 1                               | 680.00        |
| 04/06/2025 | 2040 On 07-August-25   | 11.20  | Put          | Bond Future | 1008      | 2                             | 1         | 2                               | 680.00        |
| 04/06/2025 | 2040 On 07-August-25   | 10.90  | Put          | Bond Future | 1893      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.15     | 86.1415                       | 87.3543   | 86.1415                         | 1,568.00      |
| 04/06/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 5030      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.27     | 83.2333                       | 84.4693   | 83.2333                         | 0.00          |
| 04/06/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 3648      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 11248     | 10                            | 11        | 10                              | 0.00          |
| 04/06/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 4935      | 4                             | 5         | 4                               | 475.00        |
| 04/06/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 386       | 1                             | 0         | 1                               | 475.00        |
| 04/06/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 1645      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 2299      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.40     | 84.7526                       | 86.0121   | 84.7526                         | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 4269      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 6390      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 4449      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 1530      | 1                             | 2         | 1                               | 1,460.00      |
| 04/06/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 7683      | 7                             | 8         | 7                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 5627      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 2519      | 2                             | 3         | 2                               | 820.00        |
| 04/06/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 1977      | 2                             | 2         | 2                               | 820.00        |
| 04/06/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 4242      | 5                             | 4         | 5                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 1292      | 2                             | 1         | 2                               | 820.00        |
| 04/06/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 2572      | 3                             | 3         | 3                               | 1,460.00      |
| 04/06/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 5914      | 7                             | 6         | 7                               | 0.00          |
| 04/06/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1682      | 2                             | 2         | 2                               | 1,460.00      |
| 04/06/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 2683      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2040 On 06-August-26   |        |              | Bond Future | 11.55     | 81.7695                       | 83.0528   | 81.7695                         | 0.00          |
| 04/06/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 5988      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 2369      | 3                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.32     | 79.4319                       | 80.5721   | 79.4319                         | 41,362.00     |
| 04/06/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 11540     | 10                            | 12        | 10                              | 0.00          |
| 04/06/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 126       | 0                             | 0         | 0                               | 9,000.00      |
| 04/06/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 1367      | 1                             | 1         | 1                               | 9,000.00      |
| 04/06/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 3730      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 5554      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 5,600.00      |
| 04/06/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 396       | 1                             | 0         | 1                               | 9,000.00      |
| 04/06/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 1471      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 4758      | 6                             | 5         | 6                               | 0.00          |
| 04/06/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.43     | 80.9289                       | 82.0909   | 80.9289                         | 71,579.00     |
| 04/06/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4038      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 5476      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 4563      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 5709      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 739       | 1                             | 1         | 1                               | 5,800.00      |
| 04/06/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 1046      | 1                             | 1         | 1                               | 5,800.00      |
| 04/06/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 792       | 1                             | 1         | 1                               | 5,600.00      |
| 04/06/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 1236      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.55     | 78.0490                       | 79.2333   | 78.0490                         | 0.00          |
| 04/06/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 2905      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 2824      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.68     | 79.4736                       | 80.6803   | 79.4736                         | 0.00          |
| 04/06/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 3850      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 3121      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.83     | 76.5204                       | 77.7499   | 76.5204                         | 0.00          |
| 04/06/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 5944      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 2523      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.50    | 119.8221                      | 119.4963  | 119.8221                        | 12,424.00     |
| 04/06/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.52    | 119.8492                      | 119.5176  | 119.8492                        | 7,518.00      |
| 04/06/2025 | 2046 On 06-November-25 | 125.41 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 5892      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 121.77    | 122.1050                      | 121.7683  | 122.1050                        | 0.00          |
| 04/06/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 118       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 121.73    | 122.0679                      | 121.7260  | 122.0679                        | 0.00          |
| 04/06/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 3224      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 123.95    | 124.2992                      | 123.9524  | 124.2992                        | 0.00          |
| 04/06/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 1572      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 118.73    | 118.7091                      | 118.7337  | 118.7091                        | 10,256.00     |
| 04/06/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1156      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 121.00    | 120.9755                      | 121.0008  | 120.9755                        | 4,109.00      |
| 04/06/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 3419      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 120.86    | 120.8374                      | 120.8642  | 120.8374                        | 0.00          |
| 04/06/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 1956      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 123.10    | 123.0747                      | 123.1031  | 123.0747                        | 0.00          |
| 04/06/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 967       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 122.90    | 122.8696                      | 122.8999  | 122.8696                        | 0.00          |
| 04/06/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 370       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1148.32   | 1143.3180                     | 1148.3150 | 1143.3180                       | 0.00          |
| 04/06/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1169.96   | 1164.8710                     | 1169.9640 | 1164.8710                       | 0.00          |
| 04/06/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1191.73   | 1186.5390                     | 1191.7290 | 1186.5390                       | 0.00          |
| 04/06/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1213.55   | 1208.2650                     | 1213.5530 | 1208.2650                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1235.28   | 1229.8910                     | 1235.2790 | 1229.8910                       | 0.00          |
| 04/06/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1386.53   | 1373.5850                     | 1386.5280 | 1373.5850                       | 0.00          |
| 04/06/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1412.67   | 1399.4790                     | 1412.6680 | 1399.4790                       | 0.00          |
| 04/06/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1438.95   | 1425.5110                     | 1438.9490 | 1425.5110                       | 0.00          |
| 04/06/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1465.30   | 1451.6120                     | 1465.3000 | 1451.6120                       | 0.00          |
| 04/06/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1491.53   | 1477.5940                     | 1491.5320 | 1477.5940                       | 0.00          |
| 04/06/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1177.93   | 1168.2190                     | 1177.9310 | 1168.2190                       | 77.00         |
| 04/06/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1200.14   | 1190.2420                     | 1200.1380 | 1190.2420                       | 0.00          |
| 04/06/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1222.47   | 1212.3820                     | 1222.4650 | 1212.3820                       | 0.00          |
| 04/06/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1244.85   | 1234.5810                     | 1244.8520 | 1234.5810                       | 0.00          |
| 04/06/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1267.14   | 1256.6780                     | 1267.1380 | 1256.6780                       | 0.00          |
| 04/06/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 04/06/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 04/06/2025 | C210 On 31-March-28    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 04/06/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 10.79     | 84.8367                       | 85.5555   | 84.8367                         | 0.00          |
| 04/06/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 11751     | 11                            | 12        | 11                              | 0.00          |
| 04/06/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 10.93     | 82.6614                       | 83.3942   | 82.6614                         | 0.00          |
| 04/06/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 4744      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.09     | 84.2168                       | 84.9641   | 84.2168                         | 0.00          |
| 04/06/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 1769      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.25     | 81.9799                       | 82.7418   | 81.9799                         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 1861      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES33 On 06-August-26   |          |              | Bond Future | 11.44     | 83.4754                       | 84.2522   | 83.4754                         | 0.00          |
| 04/06/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 2384      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES42 On 07-August-25   |          |              | Bond Future | 11.51     | 79.3004                       | 80.3714   | 79.3004                         | 0.00          |
| 04/06/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future | 12099     | 11                            | 12        | 11                              | 0.00          |
| 04/06/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES42 On 06-November-25 |          |              | Bond Future | 11.63     | 76.5491                       | 77.6409   | 76.5491                         | 0.00          |
| 04/06/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 4307      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES42 On 05-February-26 |          |              | Bond Future | 11.76     | 77.9888                       | 79.1018   | 77.9888                         | 0.00          |
| 04/06/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 502       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | ES42 On 07-May-26      |          |              | Bond Future | 11.91     | 75.1666                       | 76.3010   | 75.1666                         | 0.00          |
| 04/06/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 1660      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | ES42 On 06-August-26   |          |              | Bond Future | 12.06     | 76.5354                       | 77.6914   | 76.5354                         | 0.00          |
| 04/06/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 3217      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1159.70   | 1150.4680                     | 1159.6980 | 1150.4680                       | 612.00        |
| 04/06/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI        | 1486980   | 139                           | 149       | 139                             | 0.00          |
| 04/06/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1181.56   | 1172.1560                     | 1181.5610 | 1172.1560                       | 0.00          |
| 04/06/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 695610    | 60                            | 70        | 60                              | 0.00          |
| 04/06/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1203.54   | 1193.9600                     | 1203.5430 | 1193.9600                       | 0.00          |
| 04/06/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 535430    | 44                            | 54        | 44                              | 0.00          |
| 04/06/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1225.58   | 1215.8210                     | 1225.5830 | 1215.8210                       | 0.00          |
| 04/06/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 485830    | 39                            | 49        | 39                              | 0.00          |
| 04/06/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1247.52   | 1237.5830                     | 1247.5240 | 1237.5830                       | 0.00          |
| 04/06/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 585240    | 49                            | 59        | 49                              | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/06/2025 | IGOV On 07-August-25    |          |              | Index Future           | 382.99    | 381.3200                      | 382.9860  | 381.3200                        | 724.00        |
| 04/06/2025 | IGOV On 06-November-25  |          |              | Index Future           | 390.30    | 388.6010                      | 390.2990  | 388.6010                        | 8.00          |
| 04/06/2025 | IGOV On 05-February-26  |          |              | Index Future           | 397.65    | 395.9200                      | 397.6510  | 395.9200                        | 0.00          |
| 04/06/2025 | IGOV On 07-May-26       |          |              | Index Future           | 405.02    | 403.2590                      | 405.0230  | 403.2590                        | 0.00          |
| 04/06/2025 | IGOV On 06-August-26    |          |              | Index Future           | 412.36    | 410.5640                      | 412.3620  | 410.5640                        | 0.00          |
| 04/06/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 04/06/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 04/06/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 04/06/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 04/06/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 04/06/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 04/06/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 04/06/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 04/06/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 04/06/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 04/06/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 04/06/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 04/06/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 04/06/2025 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 04/06/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 04/06/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 04/06/2025 | JBAF On 18-March-26     |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 04/06/2025 | JBAF On 17-June-26      |          |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 04/06/2025 | R033 On 07-August-25    |          |              | Bond Future            | 9.51      | 105.6755                      | 106.2800  | 105.6755                        | 7,026.00      |
| 04/06/2025 | R033 On 07-August-25    | 10.33    | Call         | Bond Future            | 4497      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R033 On 07-August-25    | 10.33    | Put          | Bond Future            | 140       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R033 On 06-November-25  |          |              | Bond Future            | 9.60      | 102.6237                      | 103.2400  | 102.6237                        | 0.00          |
| 04/06/2025 | R033 On 06-November-25  | 10.33    | Call         | Bond Future            | 4383      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R033 On 06-November-25  | 10.33    | Put          | Bond Future            | 598       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R033 On 05-February-26 |        |              | Bond Future | 9.70      | 104.5305                      | 105.1591  | 104.5305                        | 0.00          |
| 04/06/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 4841      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R033 On 07-May-26      |        |              | Bond Future | 9.81      | 101.3970                      | 102.0380  | 101.3970                        | 0.00          |
| 04/06/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 4291      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 1541      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R033 On 06-August-26   |        |              | Bond Future | 9.95      | 103.2236                      | 103.8774  | 103.2236                        | 0.00          |
| 04/06/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 3655      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 2231      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.04     | 96.1004                       | 96.9456   | 96.1004                         | 87,233.00     |
| 04/06/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 13574     | 13                            | 14        | 13                              | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 4959      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 3415      | 3                             | 3         | 3                               | 300.00        |
| 04/06/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 7176      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 1397      | 1                             | 1         | 1                               | 300.00        |
| 04/06/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 6974      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 17,500.00     |
| 04/06/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 343       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 1139      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 145       | 0                             | 0         | 0                               | 8,500.00      |
| 04/06/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.13     | 93.4079                       | 94.2694   | 93.4079                         | 10,086.00     |
| 04/06/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 6182      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 7234      | 6                             | 7         | 6                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 3934      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 9656      | 9                             | 10        | 9                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 5071      | 4                             | 5         | 4                               | 250.00        |
| 04/06/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 7327      | 7                             | 7         | 7                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1815      | 1                             | 2         | 1                               | 300.00        |
| 04/06/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 3536      | 3                             | 4         | 3                               | 300.00        |
| 04/06/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 8349      | 8                             | 8         | 8                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 1359      | 1                             | 1         | 1                               | 2,000.00      |
| 04/06/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 2895      | 2                             | 3         | 2                               | 2,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 3005      | 2                             | 3         | 2                               | 2,000.00      |
| 04/06/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 5028      | 4                             | 5         | 4                               | 2,000.00      |
| 04/06/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 9843      | 9                             | 10        | 9                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 124       | 0                             | 0         | 0                               | 2,000.00      |
| 04/06/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 629       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 1301      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 1357      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 2633      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 300.00        |
| 04/06/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 2120      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 288       | 0                             | 0         | 0                               | 250.00        |
| 04/06/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 250.00        |
| 04/06/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 923       | 1                             | 1         | 1                               | 8,500.00      |
| 04/06/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 2,000.00      |
| 04/06/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 423       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.25     | 95.1438                       | 96.0221   | 95.1438                         | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 4292      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 3051      | 3                             | 3         | 3                               | 2,000.00      |
| 04/06/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 4869      | 4                             | 5         | 4                               | 2,000.00      |
| 04/06/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 11277     | 10                            | 11        | 10                              | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 5106      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 196       | 0                             | 0         | 0                               | 2,000.00      |
| 04/06/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 1993      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 1364      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.36     | 92.3787                       | 93.2739   | 92.3787                         | 0.00          |
| 04/06/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 4482      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 1869      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R035 On 06-August-26   |        |              | Bond Future | 10.50     | 94.0440                       | 94.9565   | 94.0440                         | 0.00          |
| 04/06/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 5032      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 2156      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R038 On 07-August-25   |        |              | Bond Future | 10.66     | 104.3348                      | 105.4213  | 104.3348                        | 6,513.00      |
| 04/06/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 4243      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 342       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.77     | 100.8165                      | 101.9238  | 100.8165                        | 0.00          |
| 04/06/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 4328      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 10059     | 9                             | 10        | 9                               | 0.00          |
| 04/06/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 3166      | 3                             | 3         | 3                               | 1,770.00      |
| 04/06/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 242       | 0                             | 0         | 0                               | 1,770.00      |
| 04/06/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 1224      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.89     | 102.6895                      | 103.8183  | 102.6895                        | 0.00          |
| 04/06/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 5186      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 1653      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.03     | 99.0806                       | 100.2310  | 99.0806                         | 0.00          |
| 04/06/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 4977      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 2595      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.17     | 100.8647                      | 102.0371  | 100.8647                        | 0.00          |
| 04/06/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 6254      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 2573      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.19     | 106.4041                      | 107.9466  | 106.4041                        | 22,800.00     |
| 04/06/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 15124     | 14                            | 15        | 14                              | 0.00          |
| 04/06/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.29     | 102.5465                      | 104.1184  | 102.5465                        | 0.00          |
| 04/06/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 5549      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 1645      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.40     | 104.4515                      | 106.0536  | 104.4515                        | 0.00          |
| 04/06/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 4383      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 3663      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R053 On 07-May-26      |        |              | Bond Future | 11.53     | 100.4976                      | 102.1300  | 100.4976                        | 0.00          |
| 04/06/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 5399      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 4044      | 5                             | 4         | 5                               | 0.00          |
| 04/06/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.66     | 102.3068                      | 103.9698  | 102.3068                        | 0.00          |
| 04/06/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 8290      | 7                             | 8         | 7                               | 0.00          |
| 04/06/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 3432      | 4                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R186 On 07-August-25   |        |              | Bond Future | 7.87      | 104.7287                      | 104.7983  | 104.7287                        | 180,298.00    |
| 04/06/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2311      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1732      | 2                             | 2         | 2                               | 1,983.00      |
| 04/06/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 3024      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,983.00      |
| 04/06/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.92      | 106.7027                      | 106.7740  | 106.7027                        | 7,266.00      |
| 04/06/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 392       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.04      | 103.3807                      | 103.4542  | 103.3807                        | 0.00          |
| 04/06/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 484       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.33      | 105.2695                      | 105.3454  | 105.2695                        | 0.00          |
| 04/06/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 397       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.05      | 101.8623                      | 101.9407  | 101.8623                        | 0.00          |
| 04/06/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 102       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.43    | 269.3777                      | 269.4307  | 269.3777                        | 955.00        |
| 04/06/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.58    | 274.5207                      | 274.5755  | 274.5207                        | 460.00        |
| 04/06/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1064      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R202 On 05-February-26 |        |              | Bond Future | 274.41    | 274.3473                      | 274.4055  | 274.3473                        | 0.00          |
| 04/06/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3415      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.49    | 279.4276                      | 279.4894  | 279.4276                        | 0.00          |
| 04/06/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1939      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 06-August-26   |        |              | Bond Future | 279.17    | 279.1076                      | 279.1734  | 279.1076                        | 0.00          |
| 04/06/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 313       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R202 On 06-August-26   | 278.86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.36     | 75.3882                       | 76.1748   | 75.3882                         | 10,910.00     |
| 04/06/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 10897     | 10                            | 11        | 10                              | 0.00          |
| 04/06/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.45     | 73.6570                       | 74.4586   | 73.6570                         | 6,367.00      |
| 04/06/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 4619      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 589       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.56     | 75.0257                       | 75.8428   | 75.0257                         | 0.00          |
| 04/06/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 3383      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 1552      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.68     | 73.2453                       | 74.0781   | 73.2453                         | 0.00          |
| 04/06/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 3851      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.80     | 74.5655                       | 75.4142   | 74.5655                         | 0.00          |
| 04/06/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 4773      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 2025      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.60    | 249.5621                      | 249.6002  | 249.5621                        | 967.00        |
| 04/06/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 1160      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R210 On 06-November-25 |        |              | Bond Future | 250.94    | 250.9000                      | 250.9397  | 250.9000                        | 300.00        |
| 04/06/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R210 On 05-February-26 |        |              | Bond Future | 255.67    | 255.6231                      | 255.6656  | 255.6231                        | 0.00          |
| 04/06/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 2566      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R210 On 07-May-26      |        |              | Bond Future | 256.92    | 256.8735                      | 256.9192  | 256.8735                        | 0.00          |
| 04/06/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 1519      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R210 On 06-August-26   |        |              | Bond Future | 261.62    | 261.5709                      | 261.6202  | 261.5709                        | 0.00          |
| 04/06/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.00      | 94.1469                       | 94.5581   | 94.1469                         | 17,184.00     |
| 04/06/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 10091     | 10                            | 10        | 10                              | 0.00          |
| 04/06/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.08      | 92.3691                       | 92.7884   | 92.3691                         | 77,823.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 4014      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 295       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.17      | 94.0860                       | 94.5138   | 94.0860                         | 0.00          |
| 04/06/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 3385      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 742       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.28      | 92.2536                       | 92.6901   | 92.2536                         | 0.00          |
| 04/06/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1121      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.41      | 93.9179                       | 94.3633   | 93.9179                         | 0.00          |
| 04/06/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 2570      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 1623      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R214 On 07-August-25   |        |              | Bond Future | 10.93     | 69.1606                       | 70.1343   | 69.1606                         | 8,687.00      |
| 04/06/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 10051     | 9                             | 10        | 9                               | 0.00          |
| 04/06/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.03     | 67.1657                       | 68.1579   | 67.1657                         | 31,299.00     |
| 04/06/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4048      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.14     | 68.4139                       | 69.4251   | 68.4139                         | 0.00          |
| 04/06/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 2776      | 2                             | 3         | 2                               | 0.00          |
| 04/06/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 2126      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.25     | 66.3655                       | 67.3959   | 66.3655                         | 0.00          |
| 04/06/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 3740      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 2287      | 3                             | 2         | 3                               | 0.00          |
| 04/06/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.38     | 67.5618                       | 68.6116   | 67.5618                         | 0.00          |
| 04/06/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 5075      | 4                             | 5         | 4                               | 0.00          |
| 04/06/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 2089      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.28     | 82.1696                       | 83.3471   | 82.1696                         | 207,482.00    |
| 04/06/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 11323     | 10                            | 11        | 10                              | 0.00          |
| 04/06/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.39     | 79.2780                       | 80.4779   | 79.2780                         | 18,439.00     |
| 04/06/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 3683      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 1448      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.51     | 80.7512                       | 81.9741   | 80.7512                         | 0.00          |
| 04/06/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 2835      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 3168      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.63     | 77.7861                       | 79.0322   | 77.7861                         | 260.00        |
| 04/06/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 3825      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 3273      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.77     | 79.1876                       | 80.4571   | 79.1876                         | 0.00          |
| 04/06/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 6239      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 2631      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |