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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.27    | 138.1863                      | 138.2653  | 138.1863                        | 5,425.00      |
| 06/06/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 855       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.44    | 139.3867                      | 139.4430  | 139.3867                        | 0.00          |
| 06/06/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 347       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 142.05    | 142.0123                      | 142.0548  | 142.0123                        | 0.00          |
| 06/06/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 1945      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 143.21    | 143.1830                      | 143.2110  | 143.1830                        | 0.00          |
| 06/06/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 1391      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2029 On 06-August-26   |        |              | Bond Future | 145.81    | 145.8041                      | 145.8141  | 145.8041                        | 0.00          |
| 06/06/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 1714      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.67      | 97.9078                       | 97.8338   | 97.9078                         | 122,742.00    |
| 06/06/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 8303      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 11478     | 12                            | 11        | 12                              | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 6252      | 6                             | 6         | 6                               | 1,054.00      |
| 06/06/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 2135      | 2                             | 2         | 2                               | 300.00        |
| 06/06/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 4029      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 839       | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 644       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,054.00      |
| 06/06/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.74      | 99.7535                       | 99.6608   | 99.7535                         | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 3012      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 1087      | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 2168      | 2                             | 2         | 2                               | 300.00        |
| 06/06/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 4582      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 537       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 1147      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 318       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.83      | 97.6006                       | 97.4956   | 97.6006                         | 0.00          |
| 06/06/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 2789      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 672       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.95      | 99.3847                       | 99.2675   | 99.3847                         | 0.00          |
| 06/06/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 2430      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 1090      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2030 On 06-August-26   |        |              | Bond Future | 9.10      | 97.1695                       | 97.0374   | 97.1695                         | 0.00          |
| 06/06/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 1560      | 1                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.37      | 97.6388                       | 97.5443   | 97.6388                         | 124,963.00    |
| 06/06/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 11413     | 12                            | 11        | 12                              | 0.00          |
| 06/06/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 2776      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 5560      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 1150      | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 1025      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 |        |              | Bond Future | 9.47      | 95.3187                       | 95.2055   | 95.3187                         | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 4624      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1468      | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 2842      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 6395      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 198       | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 897       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 1769      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.57      | 97.0909                       | 96.9655   | 97.0909                         | 0.00          |
| 06/06/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 3647      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.69      | 94.7065                       | 94.5688   | 94.7065                         | 0.00          |
| 06/06/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 3422      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 1556      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.84      | 96.4148                       | 96.2623   | 96.4148                         | 0.00          |
| 06/06/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 3220      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2033 On 07-August-25   |        |              | Bond Future | 130.50    | 130.5813                      | 130.4967  | 130.5813                        | 1,648.00      |
| 06/06/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2033 On 06-November-25 |        |              | Bond Future | 131.43    | 131.5359                      | 131.4268  | 131.5359                        | 5,288.00      |
| 06/06/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 1713      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.89    | 134.0137                      | 133.8885  | 134.0137                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 1009      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.79    | 134.9338                      | 134.7919  | 134.9338                        | 0.00          |
| 06/06/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 368       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2033 On 06-August-26   |        |              | Bond Future | 137.24    | 137.4040                      | 137.2421  | 137.4040                        | 0.00          |
| 06/06/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   |        |              | Bond Future | 10.63     | 86.3657                       | 86.3412   | 86.3657                         | 139,306.00    |
| 06/06/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 12570     | 13                            | 13        | 13                              | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 8471      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 4689      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1117      | 1                             | 1         | 1                               | 2,341.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1384      | 1                             | 1         | 1                               | 200.00        |
| 06/06/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 6700      | 7                             | 7         | 7                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 3039      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 620       | 1                             | 1         | 1                               | 2,541.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 982       | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 2735      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 6750      | 7                             | 7         | 7                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 4837      | 5                             | 5         | 5                               | 7,500.00      |
| 06/06/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 7,500.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 1755      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 593       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 501       | 0                             | 1         | 0                               | 2,541.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 2355      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 2,541.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 1327      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 2,541.00      |
| 06/06/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 1592      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 2,541.00      |
| 06/06/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.74     | 87.9938                       | 87.9534   | 87.9938                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 5617      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 3054      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 8018      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 1489      | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 1559      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 318       | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 2882      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 670       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.86     | 85.3716                       | 85.3211   | 85.3716                         | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 3844      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 2840      | 3                             | 3         | 3                               | 1,970.00      |
| 06/06/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 8149      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 4580      | 5                             | 5         | 5                               | 1,030.00      |
| 06/06/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 10147     | 10                            | 10        | 10                              | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 6412      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 4429      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 2111      | 2                             | 2         | 2                               | 1,930.00      |
| 06/06/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 1650      | 2                             | 2         | 2                               | 1,930.00      |
| 06/06/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 991       | 1                             | 1         | 1                               | 1,930.00      |
| 06/06/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 404       | 0                             | 0         | 0                               | 1,030.00      |
| 06/06/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 649       | 1                             | 1         | 1                               | 1,970.00      |
| 06/06/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 2600      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 1937      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.99     | 86.9315                       | 86.8711   | 86.9315                         | 0.00          |
| 06/06/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 4277      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 8350      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 142.00        |
| 06/06/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 1026      | 1                             | 1         | 1                               | 142.00        |
| 06/06/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 3339      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 2487      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2037 On 06-August-26   |        |              | Bond Future | 11.14     | 84.2399                       | 84.1674   | 84.2399                         | 0.00          |
| 06/06/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 5415      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 2435      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2038 On 07-August-25   |        |              | Bond Future | 138.73    | 139.1598                      | 138.7286  | 139.1598                        | 2,397.00      |
| 06/06/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 831       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.35    | 141.8172                      | 141.3534  | 141.8172                        | 440.00        |
| 06/06/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2527      | 2                             | 3         | 2                               | 0.00          |
| 06/06/2025 | 2038 On 05-February-26 |        |              | Bond Future | 141.83    | 142.3215                      | 141.8335  | 142.3215                        | 0.00          |
| 06/06/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 1367      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2038 On 07-May-26      |        |              | Bond Future | 144.45    | 144.9584                      | 144.4464  | 144.9584                        | 0.00          |
| 06/06/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2038 On 06-August-26   |        |              | Bond Future | 144.87    | 145.4105                      | 144.8696  | 145.4105                        | 0.00          |
| 06/06/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 150       | 1                             | 0         | 1                               | 0.00          |
| 06/06/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.01     | 85.8772                       | 85.8838   | 85.8772                         | 57,082.00     |
| 06/06/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 12864     | 13                            | 13        | 13                              | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 9319      | 9                             | 9         | 9                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 10.90  | Call         | Bond Future | 1145      | 1                             | 1         | 1                               | 680.00        |
| 06/06/2025 | 2040 On 07-August-25   | 11.20  | Call         | Bond Future | 2192      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.50  | Call         | Bond Future | 3532      | 3                             | 4         | 3                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 1805      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 876       | 1                             | 1         | 1                               | 400.00        |
| 06/06/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 3060      | 3                             | 3         | 3                               | 400.00        |
| 06/06/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 6108      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 1455      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 4530      | 4                             | 5         | 4                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 8254      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 1538      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 400.00        |
| 06/06/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 643       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 2251      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 1253      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.50  | Put          | Bond Future | 507       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 11.20  | Put          | Bond Future | 1011      | 1                             | 1         | 1                               | 680.00        |
| 06/06/2025 | 2040 On 07-August-25   | 10.90  | Put          | Bond Future | 1870      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.12     | 87.4961                       | 87.4875   | 87.4961                         | 1,568.00      |
| 06/06/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 5218      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 904       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.25     | 84.6140                       | 84.5960   | 84.6140                         | 0.00          |
| 06/06/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 3850      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 11381     | 11                            | 11        | 11                              | 0.00          |
| 06/06/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 5138      | 5                             | 5         | 5                               | 475.00        |
| 06/06/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 392       | 0                             | 0         | 0                               | 475.00        |
| 06/06/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 1721      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 2375      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      |        |              | Bond Future | 11.38     | 86.1598                       | 86.1325   | 86.1598                         | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 4471      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 6592      | 6                             | 7         | 6                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 4651      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 1651      | 2                             | 2         | 2                               | 1,460.00      |
| 06/06/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 7878      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 5831      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 2690      | 3                             | 3         | 3                               | 820.00        |
| 06/06/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 2060      | 2                             | 2         | 2                               | 820.00        |
| 06/06/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 4293      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 1367      | 1                             | 1         | 1                               | 820.00        |
| 06/06/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 2654      | 3                             | 3         | 3                               | 1,460.00      |
| 06/06/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 5914      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 1763      | 2                             | 2         | 2                               | 1,460.00      |
| 06/06/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 2764      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2040 On 06-August-26   |        |              | Bond Future | 11.53     | 83.2034                       | 83.1646   | 83.2034                         | 0.00          |
| 06/06/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 6283      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 2552      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.27     | 80.6800                       | 80.8530   | 80.6800                         | 40,909.00     |
| 06/06/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 11821     | 12                            | 12        | 12                              | 0.00          |
| 06/06/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 176       | 0                             | 0         | 0                               | 9,000.00      |
| 06/06/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 1577      | 1                             | 2         | 1                               | 9,000.00      |
| 06/06/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 4003      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 5836      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 5,600.00      |
| 06/06/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 388       | 0                             | 0         | 0                               | 9,000.00      |
| 06/06/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 1400      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 4527      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.38     | 82.2009                       | 82.3627   | 82.2009                         | 71,579.00     |
| 06/06/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4334      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 5779      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 4863      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 6012      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 770       | 1                             | 1         | 1                               | 5,800.00      |
| 06/06/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 1075      | 1                             | 1         | 1                               | 5,800.00      |
| 06/06/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 5,600.00      |
| 06/06/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 1260      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.50     | 79.3456                       | 79.5017   | 79.3456                         | 0.00          |
| 06/06/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 3273      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 2924      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.64     | 80.7950                       | 80.9456   | 80.7950                         | 0.00          |
| 06/06/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 4142      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.78     | 77.8669                       | 78.0100   | 77.8669                         | 0.00          |
| 06/06/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 6263      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 2582      | 2                             | 3         | 2                               | 0.00          |
| 06/06/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.95    | 119.5043                      | 119.9470  | 119.5043                        | 12,424.00     |
| 06/06/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 1257      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.96    | 119.5262                      | 119.9563  | 119.5262                        | 7,518.00      |
| 06/06/2025 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 5454      | 6                             | 5         | 6                               | 0.00          |
| 06/06/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 122.20    | 121.7773                      | 122.2027  | 121.7773                        | 0.00          |
| 06/06/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 553       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 122.16    | 121.7373                      | 122.1572  | 121.7373                        | 0.00          |
| 06/06/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 2793      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 124.38    | 123.9642                      | 124.3762  | 123.9642                        | 0.00          |
| 06/06/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 1996      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 117.96    | 118.6435                      | 117.9642  | 118.6435                        | 10,256.00     |
| 06/06/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1926      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 120.20    | 120.9092                      | 120.1961  | 120.9092                        | 4,109.00      |
| 06/06/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 4224      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 120.03    | 120.7720                      | 120.0325  | 120.7720                        | 0.00          |
| 06/06/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 2787      | 2                             | 3         | 2                               | 0.00          |
| 06/06/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 122.24    | 123.0096                      | 122.2437  | 123.0096                        | 0.00          |
| 06/06/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 1826      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 122.01    | 122.8075                      | 122.0111  | 122.8075                        | 0.00          |
| 06/06/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 1259      | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1145.50   | 1146.4770                     | 1145.5010 | 1146.4770                       | 0.00          |
| 06/06/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1166.90   | 1168.0930                     | 1166.8970 | 1168.0930                       | 0.00          |
| 06/06/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1188.48   | 1189.8260                     | 1188.4830 | 1189.8260                       | 0.00          |
| 06/06/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1210.13   | 1211.6200                     | 1210.1260 | 1211.6200                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1231.64   | 1233.3140                     | 1231.6390 | 1233.3140                       | 0.00          |
| 06/06/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1381.13   | 1382.5550                     | 1381.1260 | 1382.5550                       | 0.00          |
| 06/06/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1406.92   | 1408.6220                     | 1406.9230 | 1408.6220                       | 0.00          |
| 06/06/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1432.95   | 1434.8310                     | 1432.9500 | 1434.8310                       | 0.00          |
| 06/06/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1459.05   | 1461.1120                     | 1459.0450 | 1461.1120                       | 0.00          |
| 06/06/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1484.98   | 1487.2730                     | 1484.9820 | 1487.2730                       | 0.00          |
| 06/06/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1176.92   | 1177.0510                     | 1176.9160 | 1177.0510                       | 77.00         |
| 06/06/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1198.90   | 1199.2430                     | 1198.8980 | 1199.2430                       | 0.00          |
| 06/06/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1221.08   | 1221.5560                     | 1221.0770 | 1221.5560                       | 0.00          |
| 06/06/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1243.31   | 1243.9300                     | 1243.3130 | 1243.9300                       | 0.00          |
| 06/06/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1265.42   | 1266.2040                     | 1265.4160 | 1266.2040                       | 0.00          |
| 06/06/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 06/06/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 06/06/2025 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 06/06/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 10.82     | 85.4414                       | 85.4465   | 85.4414                         | 0.00          |
| 06/06/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 11642     | 12                            | 12        | 12                              | 0.00          |
| 06/06/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 10.96     | 83.2780                       | 83.2685   | 83.2780                         | 0.00          |
| 06/06/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 4618      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.12     | 84.8459                       | 84.8274   | 84.8459                         | 0.00          |
| 06/06/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 1632      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 11.29     | 82.6217                       | 82.5942   | 82.6217                         | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 1714      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES33 On 06-August-26   |          |              | Bond Future | 11.48     | 84.1302                       | 84.0915   | 84.1302                         | 0.00          |
| 06/06/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 2223      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES42 On 07-August-25   |          |              | Bond Future | 11.50     | 80.4727                       | 80.4168   | 80.4727                         | 0.00          |
| 06/06/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future | 12145     | 12                            | 12        | 12                              | 0.00          |
| 06/06/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES42 On 06-November-25 |          |              | Bond Future | 11.63     | 77.7442                       | 77.6733   | 77.7442                         | 0.00          |
| 06/06/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES42 On 05-February-26 |          |              | Bond Future | 11.76     | 79.2073                       | 79.1267   | 79.2073                         | 0.00          |
| 06/06/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 527       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES42 On 07-May-26      |          |              | Bond Future | 11.90     | 76.4086                       | 76.3184   | 76.4086                         | 0.00          |
| 06/06/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 1677      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | ES42 On 06-August-26   |          |              | Bond Future | 12.06     | 77.8014                       | 77.6996   | 77.8014                         | 0.00          |
| 06/06/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 3225      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1158.53   | 1158.7260                     | 1158.5270 | 1158.7260                       | 608.00        |
| 06/06/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI        | 1475270   | 148                           | 148       | 148                             | 0.00          |
| 06/06/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1180.17   | 1180.5720                     | 1180.1660 | 1180.5720                       | 0.00          |
| 06/06/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 681660    | 69                            | 68        | 69                              | 0.00          |
| 06/06/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1202.00   | 1202.5380                     | 1201.9990 | 1202.5380                       | 0.00          |
| 06/06/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 519990    | 53                            | 52        | 53                              | 0.00          |
| 06/06/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1223.89   | 1224.5640                     | 1223.8870 | 1224.5640                       | 0.00          |
| 06/06/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 468870    | 48                            | 47        | 48                              | 0.00          |
| 06/06/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1245.65   | 1246.4900                     | 1245.6450 | 1246.4900                       | 0.00          |
| 06/06/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 566450    | 57                            | 57        | 57                              | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/06/2025 | IGOV On 07-August-25    |          |              | Index Future           | 380.76    | 381.1330                      | 380.7570  | 381.1330                        | 724.00        |
| 06/06/2025 | IGOV On 06-November-25  |          |              | Index Future           | 387.96    | 388.4110                      | 387.9610  | 388.4110                        | 8.00          |
| 06/06/2025 | IGOV On 05-February-26  |          |              | Index Future           | 395.23    | 395.7290                      | 395.2290  | 395.7290                        | 0.00          |
| 06/06/2025 | IGOV On 07-May-26       |          |              | Index Future           | 402.52    | 403.0660                      | 402.5150  | 403.0660                        | 0.00          |
| 06/06/2025 | IGOV On 06-August-26    |          |              | Index Future           | 409.76    | 410.3710                      | 409.7580  | 410.3710                        | 0.00          |
| 06/06/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 06/06/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 06/06/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 06/06/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 06/06/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 06/06/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 06/06/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 06/06/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 06/06/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 06/06/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 06/06/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 06/06/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 06/06/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 06/06/2025 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 06/06/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 06/06/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 06/06/2025 | JBAF On 18-March-26     |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 06/06/2025 | JBAF On 17-June-26      |          |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 06/06/2025 | R033 On 07-August-25    |          |              | Bond Future            | 9.57      | 106.0609                      | 105.9244  | 106.0609                        | 7,026.00      |
| 06/06/2025 | R033 On 07-August-25    | 10.33    | Call         | Bond Future            | 4221      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R033 On 07-August-25    | 10.33    | Put          | Bond Future            | 220       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R033 On 06-November-25  |          |              | Bond Future            | 9.67      | 103.0169                      | 102.8596  | 103.0169                        | 0.00          |
| 06/06/2025 | R033 On 06-November-25  | 10.33    | Call         | Bond Future            | 4117      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R033 On 06-November-25  | 10.33    | Put          | Bond Future            | 713       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R033 On 05-February-26 |        |              | Bond Future | 9.78      | 104.9322                      | 104.7609  | 104.9322                        | 0.00          |
| 06/06/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 4653      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 1102      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R033 On 07-May-26      |        |              | Bond Future | 9.90      | 101.8072                      | 101.6221  | 101.8072                        | 0.00          |
| 06/06/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 1814      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R033 On 06-August-26   |        |              | Bond Future | 10.04     | 103.6428                      | 103.4411  | 103.6428                        | 0.00          |
| 06/06/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 3549      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 2562      | 2                             | 3         | 2                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.13     | 96.5964                       | 96.4238   | 96.5964                         | 86,387.00     |
| 06/06/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 13053     | 13                            | 13        | 13                              | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 10.40  | Call         | Bond Future | 2307      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 10.90  | Call         | Bond Future | 4525      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 3055      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 6687      | 7                             | 7         | 7                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 1206      | 1                             | 1         | 1                               | 300.00        |
| 06/06/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 6488      | 7                             | 6         | 7                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 17,500.00     |
| 06/06/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 504       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 74        | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 1470      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 232       | 0                             | 0         | 0                               | 8,500.00      |
| 06/06/2025 | R035 On 07-August-25   | 10.40  | Put          | Bond Future | 757       | 1                             | 1         | 1                               | 50.00         |
| 06/06/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.23     | 93.9137                       | 93.7213   | 93.9137                         | 10,086.00     |
| 06/06/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 5743      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 2915      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 3582      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 901       | 1                             | 1         | 1                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 6768      | 7                             | 7         | 7                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 9149      | 9                             | 9         | 9                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 4670      | 5                             | 5         | 5                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 6858      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1604      | 2                             | 2         | 2                               | 300.00        |
| 06/06/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 3205      | 3                             | 3         | 3                               | 300.00        |
| 06/06/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 7861      | 8                             | 8         | 8                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 2603      | 3                             | 3         | 3                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 2706      | 3                             | 3         | 3                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 4628      | 5                             | 5         | 5                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 9334      | 10                            | 9         | 10                              | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 163       | 0                             | 0         | 0                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 1550      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 1612      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 3010      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 264       | 0                             | 0         | 0                               | 300.00        |
| 06/06/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 1284      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 2456      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 367       | 0                             | 0         | 0                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 2,000.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 2253      | 2                             | 2         | 2                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 3531      | 3                             | 4         | 3                               | 0.00          |
| 06/06/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 1119      | 1                             | 1         | 1                               | 8,500.00      |
| 06/06/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 1430      | 1                             | 1         | 1                               | 250.00        |
| 06/06/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 533       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.35     | 95.6601                       | 95.4542   | 95.6601                         | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 4047      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 2877      | 3                             | 3         | 3                               | 2,000.00      |
| 06/06/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 4595      | 5                             | 5         | 5                               | 2,000.00      |
| 06/06/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 10767     | 11                            | 11        | 11                              | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 4820      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 1363      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 254       | 0                             | 0         | 0                               | 2,000.00      |
| 06/06/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 1450      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 2386      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 1688      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | R035 On 07-May-26      |        |              | Bond Future | 10.47     | 92.9056                       | 92.6863   | 92.9056                         | 0.00          |
| 06/06/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 4263      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 2237      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R035 On 06-August-26   |        |              | Bond Future | 10.61     | 94.5818                       | 94.3465   | 94.5818                         | 0.00          |
| 06/06/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 4727      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 2462      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R038 On 07-August-25   |        |              | Bond Future | 10.70     | 105.1454                      | 105.1519  | 105.1454                        | 6,513.00      |
| 06/06/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 4063      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 432       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.82     | 101.6428                      | 101.6313  | 101.6428                        | 0.00          |
| 06/06/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 4237      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 9833      | 10                            | 10        | 10                              | 0.00          |
| 06/06/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 3113      | 3                             | 3         | 3                               | 1,770.00      |
| 06/06/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 1,770.00      |
| 06/06/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 2009      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 1426      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.94     | 103.5323                      | 103.5097  | 103.5323                        | 0.00          |
| 06/06/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 5111      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 1886      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R038 On 07-May-26      |        |              | Bond Future | 11.08     | 99.9402                       | 99.9066   | 99.9402                         | 0.00          |
| 06/06/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 4921      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 2863      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R038 On 06-August-26   |        |              | Bond Future | 11.23     | 101.7414                      | 101.6942  | 101.7414                        | 0.00          |
| 06/06/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 6181      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 2844      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.14     | 108.1369                      | 108.3710  | 108.1369                        | 22,800.00     |
| 06/06/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 15546     | 15                            | 16        | 15                              | 0.00          |
| 06/06/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.24     | 104.3124                      | 104.5323  | 104.3124                        | 0.00          |
| 06/06/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 5984      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 1666      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.36     | 106.2516                      | 106.4644  | 106.2516                        | 0.00          |
| 06/06/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 4810      | 4                             | 5         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 3680      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R053 On 07-May-26      |        |              | Bond Future | 11.48     | 102.3319                      | 102.5377  | 102.3319                        | 0.00          |
| 06/06/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 5837      | 6                             | 6         | 6                               | 0.00          |
| 06/06/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 4075      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.61     | 104.1758                      | 104.3720  | 104.1758                        | 0.00          |
| 06/06/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 8767      | 8                             | 9         | 8                               | 0.00          |
| 06/06/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 3506      | 3                             | 4         | 3                               | 0.00          |
| 06/06/2025 | R186 On 07-August-25   |        |              | Bond Future | 7.88      | 104.8066                      | 104.7840  | 104.8066                        | 179,920.00    |
| 06/06/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2297      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1718      | 2                             | 2         | 2                               | 1,983.00      |
| 06/06/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 3009      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,983.00      |
| 06/06/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.95      | 106.7826                      | 106.7412  | 106.7826                        | 7,266.00      |
| 06/06/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 370       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.09      | 103.4633                      | 103.4102  | 103.4633                        | 0.00          |
| 06/06/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 476       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 198       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.42      | 105.3549                      | 105.2902  | 105.3549                        | 0.00          |
| 06/06/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 06-August-26   |        |              | Bond Future | 9.24      | 101.9508                      | 101.8719  | 101.9508                        | 0.00          |
| 06/06/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 327       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R202 On 07-August-25   |        |              | Bond Future | 268.88    | 269.4483                      | 268.8827  | 269.4483                        | 573.00        |
| 06/06/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2717      | 2                             | 3         | 2                               | 0.00          |
| 06/06/2025 | R202 On 06-November-25 |        |              | Bond Future | 273.97    | 274.5938                      | 273.9701  | 274.5938                        | 460.00        |
| 06/06/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1670      | 1                             | 2         | 1                               | 0.00          |
| 06/06/2025 | R202 On 05-February-26 |        |              | Bond Future | 273.76    | 274.4267                      | 273.7619  | 274.4267                        | 0.00          |
| 06/06/2025 | R202 On 05-February-26 | 277.82 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 4058      | 3                             | 4         | 3                               | 0.00          |
| 06/06/2025 | R202 On 07-May-26      |        |              | Bond Future | 278.81    | 279.5119                      | 278.8059  | 279.5119                        | 0.00          |
| 06/06/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1256      | 2                             | 1         | 2                               | 0.00          |
| 06/06/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R202 On 06-August-26   |        |              | Bond Future | 278.45    | 279.2021                      | 278.4456  | 279.2021                        | 0.00          |
| 06/06/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.40     | 76.0468                       | 75.9711   | 76.0468                         | 11,125.00     |
| 06/06/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 10694     | 11                            | 11        | 11                              | 0.00          |
| 06/06/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.50     | 74.3283                       | 74.2379   | 74.3283                         | 6,367.00      |
| 06/06/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 4509      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 700       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.61     | 75.7103                       | 75.6104   | 75.7103                         | 0.00          |
| 06/06/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 3345      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 1746      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.72     | 73.9434                       | 73.8338   | 73.9434                         | 0.00          |
| 06/06/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 3814      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 2150      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.86     | 75.2773                       | 75.1562   | 75.2773                         | 0.00          |
| 06/06/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 4657      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 2167      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.13    | 248.8873                      | 249.1264  | 248.8873                        | 967.00        |
| 06/06/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 686       | 0                             | 1         | 0                               | 0.00          |
| 06/06/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R210 On 06-November-25 |        |              | Bond Future | 250.41    | 250.2140                      | 250.4139  | 250.2140                        | 300.00        |
| 06/06/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R210 On 05-February-26 |        |              | Bond Future | 255.10    | 254.9269                      | 255.1039  | 254.9269                        | 0.00          |
| 06/06/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 2004      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R210 On 07-May-26      |        |              | Bond Future | 256.32    | 256.1700                      | 256.3226  | 256.1700                        | 0.00          |
| 06/06/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 923       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R210 On 07-May-26      | 255.40 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R210 On 06-August-26   |        |              | Bond Future | 260.98    | 260.8582                      | 260.9805  | 260.8582                        | 0.00          |
| 06/06/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 1141      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.05      | 94.4348                       | 94.3522   | 94.4348                         | 17,782.00     |
| 06/06/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 9885      | 10                            | 10        | 10                              | 0.00          |
| 06/06/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.13      | 92.6629                       | 92.5624   | 92.6629                         | 77,823.00     |
| 06/06/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 3848      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.24      | 94.3862                       | 94.2740   | 94.3862                         | 0.00          |
| 06/06/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 3253      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R213 On 07-May-26      |        |              | Bond Future | 9.35      | 92.5605                       | 92.4367   | 92.5605                         | 0.00          |
| 06/06/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 2863      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 1271      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R213 On 06-August-26   |        |              | Bond Future | 9.49      | 94.2316                       | 94.0936   | 94.2316                         | 0.00          |
| 06/06/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 2488      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 1811      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R214 On 07-August-25   |        |              | Bond Future | 10.91     | 70.2255                       | 70.2301   | 70.2255                         | 6,556.00      |
| 06/06/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 10147     | 10                            | 10        | 10                              | 0.00          |
| 06/06/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.01     | 68.2509                       | 68.2435   | 68.2509                         | 31,299.00     |
| 06/06/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4190      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 879       | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.12     | 69.5200                       | 69.5053   | 69.5200                         | 0.00          |
| 06/06/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 3011      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 2280      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R214 On 07-May-26      |        |              | Bond Future | 11.24     | 67.4928                       | 67.4707   | 67.4928                         | 0.00          |
| 06/06/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 3898      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 2371      | 2                             | 2         | 2                               | 0.00          |
| 06/06/2025 | R214 On 06-August-26   |        |              | Bond Future | 11.36     | 68.7105                       | 68.6793   | 68.7105                         | 0.00          |
| 06/06/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 5316      | 5                             | 5         | 5                               | 0.00          |
| 06/06/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 2263      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.25     | 83.4580                       | 83.6021   | 83.4580                         | 207,492.00    |
| 06/06/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 11577     | 11                            | 12        | 11                              | 0.00          |
| 06/06/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.36     | 80.5911                       | 80.7235   | 80.5911                         | 18,439.00     |
| 06/06/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 1482      | 1                             | 1         | 1                               | 0.00          |
| 06/06/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.47     | 82.0896                       | 82.2159   | 82.0896                         | 0.00          |
| 06/06/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 3108      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 3199      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.60     | 79.1500                       | 79.2704   | 79.1500                         | 260.00        |
| 06/06/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 4199      | 4                             | 4         | 4                               | 0.00          |
| 06/06/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 3409      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.73     | 80.5773                       | 80.6896   | 80.5773                         | 0.00          |
| 06/06/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 6552      | 6                             | 7         | 6                               | 0.00          |
| 06/06/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 2712      | 3                             | 3         | 3                               | 0.00          |
| 06/06/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 06/06/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |