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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/07/2025 TO: 31/07/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 139.30    | 139.2782                      | 139.2994  | 139.2782                        | 2,978.00      |
| 31/07/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 1889      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.48    | 140.4587                      | 140.4806  | 140.4587                        | 3,158.00      |
| 31/07/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 691       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.13    | 143.1081                      | 143.1307  | 143.1081                        | 0.00          |
| 31/07/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3021      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.34    | 144.3140                      | 144.3373  | 144.3140                        | 0.00          |
| 31/07/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 2517      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2029 On 06-August-26   |        |              | Bond Future | 147.00    | 146.9808                      | 147.0049  | 146.9808                        | 0.00          |
| 31/07/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   |        |              | Bond Future | 8.20      | 99.0845                       | 99.5270   | 99.0845                         | 86,227.00     |
| 31/07/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 9996      | 10                            | 10        | 10                              | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 7943      | 8                             | 8         | 8                               | 1,054.00      |
| 31/07/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 13171     | 13                            | 13        | 13                              | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 3658      | 3                             | 4         | 3                               | 300.00        |
| 31/07/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 5694      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 1890      | 1                             | 2         | 1                               | 300.00        |
| 31/07/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,054.00      |
| 31/07/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.24      | 100.9230                      | 101.3739  | 100.9230                        | 111,326.00    |
| 31/07/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 4433      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 1942      | 2                             | 2         | 2                               | 300.00        |
| 31/07/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 3422      | 3                             | 3         | 3                               | 300.00        |
| 31/07/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 6171      | 6                             | 6         | 6                               | 0.00          |
| 31/07/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.29      | 98.7944                       | 99.2538   | 98.7944                         | 50,410.00     |
| 31/07/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 4045      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.36      | 100.6119                      | 101.0800  | 100.6119                        | 0.00          |
| 31/07/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 3554      | 3                             | 4         | 3                               | 0.00          |
| 31/07/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 402       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.45      | 98.4372                       | 98.9142   | 98.4372                         | 0.00          |
| 31/07/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 2942      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 732       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2031 On 07-August-25   |        |              | Bond Future | 107.82    | 107.8254                      | 107.8240  | 107.8254                        | 0.00          |
| 31/07/2025 | 2031 On 07-August-25   | 107.65 | Call         | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 07-August-25   | 107.65 | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 06-November-25 |        |              | Bond Future | 109.85    | 109.8530                      | 109.8517  | 109.8530                        | 680.00        |
| 31/07/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 190       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 05-February-26 |        |              | Bond Future | 109.54    | 109.5390                      | 109.5379  | 109.5390                        | 0.00          |
| 31/07/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 2222      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2031 On 07-May-26      |        |              | Bond Future | 111.58    | 111.5803                      | 111.5795  | 111.5803                        | 0.00          |
| 31/07/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 2261      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2031 On 06-August-26   |        |              | Bond Future | 111.21    | 111.2144                      | 111.2135  | 111.2144                        | 0.00          |
| 31/07/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 2597      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2032 On 07-August-25   |        |              | Bond Future | 8.88      | 99.3338                       | 99.8941   | 99.3338                         | 55,141.00     |
| 31/07/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 13763     | 13                            | 14        | 13                              | 0.00          |
| 31/07/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 4781      | 4                             | 5         | 4                               | 300.00        |
| 31/07/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 7847      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 2477      | 2                             | 2         | 2                               | 300.00        |
| 31/07/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.95      | 97.0166                       | 97.5875   | 97.0166                         | 85,276.00     |
| 31/07/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 6641      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 2600      | 2                             | 3         | 2                               | 300.00        |
| 31/07/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 4498      | 4                             | 4         | 4                               | 300.00        |
| 31/07/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 8592      | 8                             | 9         | 8                               | 0.00          |
| 31/07/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 520       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 05-February-26 |        |              | Bond Future | 9.03      | 98.8231                       | 99.4048   | 98.8231                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 5316      | 5                             | 5         | 5                               | 0.00          |
| 31/07/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 341       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.11      | 96.4814                       | 97.0741   | 96.4814                         | 0.00          |
| 31/07/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 5043      | 5                             | 5         | 5                               | 0.00          |
| 31/07/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 673       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.21      | 98.2396                       | 98.8434   | 98.2396                         | 0.00          |
| 31/07/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 4746      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 1020      | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2033 On 07-August-25   |        |              | Bond Future | 130.22    | 130.2232                      | 130.2229  | 130.2232                        | 388.00        |
| 31/07/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 1573      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2033 On 06-November-25 |        |              | Bond Future | 131.13    | 131.1338                      | 131.1335  | 131.1338                        | 6,548.00      |
| 31/07/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 2007      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2033 On 05-February-26 |        |              | Bond Future | 133.61    | 133.6073                      | 133.6073  | 133.6073                        | 0.00          |
| 31/07/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 727       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2033 On 07-May-26      |        |              | Bond Future | 134.53    | 134.5343                      | 134.5346  | 134.5343                        | 0.00          |
| 31/07/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 625       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2033 On 06-August-26   |        |              | Bond Future | 137.02    | 137.0205                      | 137.0212  | 137.0205                        | 0.00          |
| 31/07/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 2771      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   |        |              | Bond Future | 10.15     | 88.0858                       | 89.2266   | 88.0858                         | 121,200.00    |
| 31/07/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 15454     | 14                            | 15        | 14                              | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 11333     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 7371      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 2421      | 1                             | 2         | 1                               | 2,341.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 2946      | 2                             | 3         | 2                               | 200.00        |
| 31/07/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 9518      | 8                             | 10        | 8                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 5424      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 1253      | 1                             | 1         | 1                               | 2,541.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 2131      | 1                             | 2         | 1                               | 300.00        |
| 31/07/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 5027      | 4                             | 5         | 4                               | 300.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 9571      | 8                             | 10        | 8                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.45  | Call         | Bond Future | 7534      | 6                             | 8         | 6                               | 7,500.00      |
| 31/07/2025 | 2037 On 07-August-25   | 11.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 102       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 31/07/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,541.00      |
| 31/07/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.24     | 89.7202                       | 90.8823   | 89.7202                         | 177,351.00    |
| 31/07/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 7993      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 4856      | 4                             | 5         | 4                               | 300.00        |
| 31/07/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 10656     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 2650      | 2                             | 3         | 2                               | 300.00        |
| 31/07/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 433       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 1114      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.34     | 87.1324                       | 88.3163   | 87.1324                         | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 5760      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 4484      | 4                             | 4         | 4                               | 1,970.00      |
| 31/07/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 10664     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 6654      | 6                             | 7         | 6                               | 1,030.00      |
| 31/07/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 12806     | 12                            | 13        | 12                              | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 8767      | 8                             | 9         | 8                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 3501      | 3                             | 4         | 3                               | 1,930.00      |
| 31/07/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 6473      | 6                             | 6         | 6                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 699       | 1                             | 1         | 1                               | 1,930.00      |
| 31/07/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 1692      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 351       | 0                             | 0         | 0                               | 1,930.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 68        | 0                             | 0         | 0                               | 1,030.00      |
| 31/07/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 664       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 1,970.00      |
| 31/07/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 1249      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 858       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.45     | 88.7351                       | 89.9410   | 88.7351                         | 0.00          |
| 31/07/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 6107      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 10759     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 4637      | 4                             | 5         | 4                               | 142.00        |
| 31/07/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 142.00        |
| 31/07/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 1800      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 1248      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2037 On 06-August-26   |        |              | Bond Future | 10.58     | 86.0927                       | 87.3209   | 86.0927                         | 0.00          |
| 31/07/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 7470      | 7                             | 7         | 7                               | 0.00          |
| 31/07/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 1336      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2038 On 07-August-25   |        |              | Bond Future | 138.61    | 138.9002                      | 138.6128  | 138.9002                        | 308.00        |
| 31/07/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 947       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2038 On 06-November-25 |        |              | Bond Future | 141.22    | 141.5120                      | 141.2193  | 141.5120                        | 2,548.00      |
| 31/07/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 2661      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | 2038 On 05-February-26 |        |              | Bond Future | 141.72    | 142.0151                      | 141.7171  | 142.0151                        | 0.00          |
| 31/07/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 1483      | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2038 On 07-May-26      |        |              | Bond Future | 144.36    | 144.6621                      | 144.3589  | 144.6621                        | 0.00          |
| 31/07/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 06-August-26   |        |              | Bond Future | 144.82    | 145.1314                      | 144.8228  | 145.1314                        | 0.00          |
| 31/07/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   |        |              | Bond Future | 10.54     | 87.3963                       | 88.9669   | 87.3963                         | 52,434.00     |
| 31/07/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 15945     | 14                            | 16        | 14                              | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 12.60  | Call         | Bond Future | 12376     | 11                            | 12        | 11                              | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 10.90  | Call         | Bond Future | 2376      | 1                             | 2         | 1                               | 680.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2040 On 07-August-25   | 11.20  | Call         | Bond Future | 4264      | 3                             | 4         | 3                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.50  | Call         | Bond Future | 6108      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.10  | Call         | Bond Future | 3637      | 2                             | 4         | 2                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 10.80  | Call         | Bond Future | 1763      | 1                             | 2         | 1                               | 400.00        |
| 31/07/2025 | 2040 On 07-August-25   | 11.40  | Call         | Bond Future | 5500      | 4                             | 6         | 4                               | 400.00        |
| 31/07/2025 | 2040 On 07-August-25   | 12.00  | Call         | Bond Future | 9050      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.70  | Call         | Bond Future | 7304      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 12.40  | Call         | Bond Future | 11291     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.00  | Call         | Bond Future | 3005      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.70  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.00  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 12.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 12.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 31/07/2025 | 2040 On 07-August-25   | 11.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 10.80  | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.10  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 10.90  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 680.00        |
| 31/07/2025 | 2040 On 07-August-25   | 12.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.64     | 89.0180                       | 90.6178   | 89.0180                         | 33,612.00     |
| 31/07/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 7636      | 6                             | 8         | 6                               | 0.00          |
| 31/07/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.74     | 86.1666                       | 87.7964   | 86.1666                         | 36,534.00     |
| 31/07/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 5758      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 14259     | 13                            | 14        | 13                              | 0.00          |
| 31/07/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 7332      | 6                             | 7         | 6                               | 475.00        |
| 31/07/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 475.00        |
| 31/07/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 715       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 1082      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.85     | 87.7514                       | 89.4113   | 87.7514                         | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 6439      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 8952      | 8                             | 9         | 8                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 6660      | 5                             | 7         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 2675      | 2                             | 3         | 2                               | 1,460.00      |
| 31/07/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 10407     | 9                             | 10        | 9                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 8068      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 4152      | 3                             | 4         | 3                               | 820.00        |
| 31/07/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 1019      | 1                             | 1         | 1                               | 820.00        |
| 31/07/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 2476      | 3                             | 2         | 3                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 617       | 1                             | 1         | 1                               | 820.00        |
| 31/07/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 1384      | 2                             | 1         | 2                               | 1,460.00      |
| 31/07/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 3659      | 5                             | 4         | 5                               | 0.00          |
| 31/07/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 845       | 1                             | 1         | 1                               | 1,460.00      |
| 31/07/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 1453      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.98     | 84.8402                       | 86.5308   | 84.8402                         | 0.00          |
| 31/07/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 8500      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 1403      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   |        |              | Bond Future | 10.78     | 82.4612                       | 84.1761   | 82.4612                         | 17,905.00     |
| 31/07/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 15138     | 13                            | 15        | 13                              | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   | 10.63  | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 9,000.00      |
| 31/07/2025 | 2044 On 07-August-25   | 11.30  | Call         | Bond Future | 3503      | 2                             | 4         | 2                               | 9,000.00      |
| 31/07/2025 | 2044 On 07-August-25   | 11.85  | Call         | Bond Future | 6938      | 5                             | 7         | 5                               | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   | 12.20  | Call         | Bond Future | 9003      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   | 12.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,600.00      |
| 31/07/2025 | 2044 On 07-August-25   | 11.85  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 9,000.00      |
| 31/07/2025 | 2044 On 07-August-25   | 11.30  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   | 10.63  | Put          | Bond Future | 1179      | 3                             | 1         | 3                               | 0.00          |
| 31/07/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.87     | 83.9912                       | 85.7382   | 83.9912                         | 123,363.00    |
| 31/07/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 6755      | 5                             | 7         | 5                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 8492      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 7404      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 8764      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 3532      | 2                             | 4         | 2                               | 11,000.00     |
| 31/07/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 6058      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 395       | 1                             | 0         | 1                               | 11,000.00     |
| 31/07/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 1016      | 2                             | 1         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 145       | 0                             | 0         | 0                               | 5,800.00      |
| 31/07/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 240       | 0                             | 0         | 0                               | 5,800.00      |
| 31/07/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 5,600.00      |
| 31/07/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 305       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.97     | 81.1715                       | 82.9511   | 81.1715                         | 0.00          |
| 31/07/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 5182      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 1383      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.08     | 82.6643                       | 84.4769   | 82.6643                         | 0.00          |
| 31/07/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 6203      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 1678      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.20     | 79.7856                       | 81.6315   | 79.7856                         | 0.00          |
| 31/07/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 8778      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 1476      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2046 On 07-August-25   |        |              | Bond Future | 119.34    | 119.5975                      | 119.3388  | 119.5975                        | 4,963.00      |
| 31/07/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 649       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2046 On 06-November-25 |        |              | Bond Future | 119.32    | 119.5862                      | 119.3227  | 119.5862                        | 19,630.00     |
| 31/07/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 6087      | 6                             | 6         | 6                               | 0.00          |
| 31/07/2025 | 2046 On 05-February-26 |        |              | Bond Future | 121.57    | 121.8418                      | 121.5737  | 121.8418                        | 0.00          |
| 31/07/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 76        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2046 On 07-May-26      |        |              | Bond Future | 121.54    | 121.8156                      | 121.5426  | 121.8156                        | 0.00          |
| 31/07/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 3407      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2046 On 06-August-26   |        |              | Bond Future | 123.79    | 124.0657                      | 123.7880  | 124.0657                        | 0.00          |
| 31/07/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 1408      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 07-August-25   |        |              | Bond Future | 117.45    | 118.1296                      | 117.4547  | 118.1296                        | 3,377.00      |
| 31/07/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future | 2435      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2050 On 06-November-25 |        |              | Bond Future | 119.66    | 120.3509                      | 119.6634  | 120.3509                        | 17,527.00     |
| 31/07/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future | 4757      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 119.51    | 120.2077                      | 119.5075  | 120.2077                        | 0.00          |
| 31/07/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 3313      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 121.74    | 122.4480                      | 121.7352  | 122.4480                        | 0.00          |
| 31/07/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 2335      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 121.53    | 122.2546                      | 121.5286  | 122.2546                        | 0.00          |
| 31/07/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 1741      | 1                             | 2         | 1                               | 0.00          |
| 31/07/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1169.75   | 1163.7830                     | 1169.7470 | 1163.7830                       | 0.00          |
| 31/07/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1191.45   | 1185.3780                     | 1191.4540 | 1185.3780                       | 0.00          |
| 31/07/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1213.65   | 1207.4540                     | 1213.6450 | 1207.4540                       | 0.00          |
| 31/07/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1236.00   | 1229.6900                     | 1235.9980 | 1229.6900                       | 0.00          |
| 31/07/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1258.33   | 1251.9070                     | 1258.3330 | 1251.9070                       | 0.00          |
| 31/07/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1425.41   | 1408.5450                     | 1425.4140 | 1408.5450                       | 0.00          |
| 31/07/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1451.87   | 1434.6810                     | 1451.8650 | 1434.6810                       | 0.00          |
| 31/07/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1478.91   | 1461.4010                     | 1478.9070 | 1461.4010                       | 0.00          |
| 31/07/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1506.14   | 1488.3130                     | 1506.1440 | 1488.3130                       | 0.00          |
| 31/07/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1533.36   | 1515.2030                     | 1533.3610 | 1515.2030                       | 0.00          |
| 31/07/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1209.40   | 1195.8000                     | 1209.3950 | 1195.8000                       | 31.00         |
| 31/07/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1231.84   | 1217.9880                     | 1231.8370 | 1217.9880                       | 46.00         |
| 31/07/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1254.78   | 1240.6720                     | 1254.7810 | 1240.6720                       | 0.00          |
| 31/07/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1277.89   | 1263.5190                     | 1277.8910 | 1263.5190                       | 0.00          |
| 31/07/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1300.98   | 1286.3480                     | 1300.9830 | 1286.3480                       | 0.00          |
| 31/07/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C007 On 31-January-37  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 31/07/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 31/07/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 31/07/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | CI43 On 31-January-43   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 10.24     | 87.2871                       | 88.1937   | 87.2871                         | 0.00          |
| 31/07/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 14389     | 13                            | 14        | 13                              | 0.00          |
| 31/07/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 10.36     | 85.1343                       | 86.0580   | 85.1343                         | 0.00          |
| 31/07/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 7408      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 10.49     | 86.7400                       | 87.6813   | 86.7400                         | 0.00          |
| 31/07/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 4486      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 10.62     | 84.5611                       | 85.5202   | 84.5611                         | 0.00          |
| 31/07/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 4640      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 10.77     | 86.1213                       | 87.0984   | 86.1213                         | 0.00          |
| 31/07/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 5230      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES42 On 07-August-25    |        |              | Bond Future        | 11.03     | 81.8630                       | 83.3640   | 81.8630                         | 0.00          |
| 31/07/2025 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 15092     | 14                            | 15        | 14                              | 0.00          |
| 31/07/2025 | ES42 On 07-August-25    | 13.79  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 11.14     | 79.1374                       | 80.6667   | 79.1374                         | 0.00          |
| 31/07/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 7333      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | ES42 On 06-November-25  | 12.39  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 11.25     | 80.6296                       | 82.1879   | 80.6296                         | 0.00          |
| 31/07/2025 | ES42 On 05-February-26  | 11.85  | Call         | Bond Future        | 3588      | 2                             | 4         | 2                               | 0.00          |
| 31/07/2025 | ES42 On 05-February-26  | 11.85  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES42 On 07-May-26       |        |              | Bond Future        | 11.37     | 77.8669                       | 79.4545   | 77.8669                         | 0.00          |
| 31/07/2025 | ES42 On 07-May-26       | 12.20  | Call         | Bond Future        | 4813      | 3                             | 5         | 3                               | 0.00          |

| Date       | Contract Details        | Strike   | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | ES42 On 07-May-26       | 12.20    | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | ES42 On 06-August-26    |          |              | Bond Future        | 11.50     | 79.3018                       | 80.9189   | 79.3018                         | 0.00          |
| 31/07/2025 | ES42 On 06-August-26    | 12.65    | Call         | Bond Future        | 6445      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | ES42 On 06-August-26    | 12.65    | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GOVI On 07-August-25    |          |              | GOVI               | 1189.82   | 1176.9430                     | 1189.8220 | 1176.9430                       | 14.00         |
| 31/07/2025 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI               | 1788220   | 166                           | 179       | 166                             | 0.00          |
| 31/07/2025 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GOVI On 06-November-25  |          |              | GOVI               | 1211.90   | 1198.7820                     | 1211.9020 | 1198.7820                       | 609.00        |
| 31/07/2025 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI               | 999020    | 87                            | 100       | 87                              | 0.00          |
| 31/07/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GOVI On 05-February-26  |          |              | GOVI               | 1234.47   | 1221.1080                     | 1234.4740 | 1221.1080                       | 0.00          |
| 31/07/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI               | 844740    | 71                            | 84        | 71                              | 0.00          |
| 31/07/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GOVI On 07-May-26       |          |              | GOVI               | 1257.21   | 1243.5950                     | 1257.2100 | 1243.5950                       | 42.00         |
| 31/07/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI               | 802100    | 67                            | 80        | 67                              | 0.00          |
| 31/07/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GOVI On 06-August-26    |          |              | GOVI               | 1279.93   | 1266.0640                     | 1279.9280 | 1266.0640                       | 0.00          |
| 31/07/2025 | GOVI On 06-August-26    | 1,189.00 | Call         | GOVI               | 909280    | 77                            | 91        | 77                              | 0.00          |
| 31/07/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 31/07/2025 | IGOV On 07-August-25    |          |              | Index Future       | 380.69    | 381.1650                      | 380.6940  | 381.1650                        | 229.00        |
| 31/07/2025 | IGOV On 06-November-25  |          |              | Index Future       | 387.85    | 388.3320                      | 387.8530  | 388.3320                        | 525.00        |
| 31/07/2025 | IGOV On 05-February-26  |          |              | Index Future       | 395.17    | 395.6570                      | 395.1700  | 395.6570                        | 0.00          |
| 31/07/2025 | IGOV On 07-May-26       |          |              | Index Future       | 402.54    | 403.0350                      | 402.5390  | 403.0350                        | 0.00          |
| 31/07/2025 | IGOV On 06-August-26    |          |              | Index Future       | 409.90    | 410.4060                      | 409.9030  | 410.4060                        | 0.00          |
| 31/07/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 31/07/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 31/07/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 31/07/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 31/07/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 31/07/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 31/07/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 31/07/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 31/07/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 31/07/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 31/07/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 31/07/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 31/07/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 31/07/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 31/07/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 31/07/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 31/07/2025 | R033 On 07-August-25    |        |              | Bond Future            | 9.05      | 108.1715                      | 108.7931  | 108.1715                        | 7,150.00      |
| 31/07/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 6870      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R033 On 06-November-25  |        |              | Bond Future            | 9.12      | 105.1358                      | 105.7691  | 105.1358                        | 6,265.00      |
| 31/07/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 6386      | 6                             | 6         | 6                               | 0.00          |
| 31/07/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 72        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R033 On 05-February-26  |        |              | Bond Future            | 9.20      | 107.0935                      | 107.7387  | 107.0935                        | 0.00          |
| 31/07/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 6820      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 291       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R033 On 07-May-26       |        |              | Bond Future            | 9.29      | 104.0202                      | 104.6776  | 104.0202                        | 0.00          |
| 31/07/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 6046      | 6                             | 6         | 6                               | 0.00          |
| 31/07/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 657       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R033 On 06-August-26    |        |              | Bond Future            | 9.39      | 105.9154                      | 106.5852  | 105.9154                        | 0.00          |
| 31/07/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 5341      | 5                             | 5         | 5                               | 0.00          |
| 31/07/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 1210      | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25    |        |              | Bond Future            | 9.61      | 98.2989                       | 99.4344   | 98.2989                         | 20,491.00     |
| 31/07/2025 | R035 On 07-August-25    | 12.65  | Call         | Bond Future            | 16063     | 15                            | 16        | 15                              | 0.00          |
| 31/07/2025 | R035 On 07-August-25    | 10.40  | Call         | Bond Future            | 4561      | 3                             | 5         | 3                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25    | 10.35  | Call         | Bond Future            | 4281      | 3                             | 4         | 3                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25    | 9.98   | Call         | Bond Future            | 2181      | 1                             | 2         | 1                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25    | 10.90  | Call         | Bond Future            | 7303      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25    | 10.58  | Call         | Bond Future            | 5561      | 4                             | 6         | 4                               | 300.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 9624      | 8                             | 10        | 8                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 2750      | 2                             | 3         | 2                               | 300.00        |
| 31/07/2025 | R035 On 07-August-25   | 11.30  | Call         | Bond Future | 9416      | 8                             | 9         | 8                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 10.20  | Call         | Bond Future | 3433      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 10.20  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 8,000.00      |
| 31/07/2025 | R035 On 07-August-25   | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 17,500.00     |
| 31/07/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 10.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,500.00      |
| 31/07/2025 | R035 On 07-August-25   | 9.98   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 07-August-25   | 10.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,000.00      |
| 31/07/2025 | R035 On 07-August-25   | 10.40  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 50.00         |
| 31/07/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 |        |              | Bond Future | 9.70      | 95.6202                       | 96.7768   | 95.6202                         | 109,580.00    |
| 31/07/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 8332      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 4862      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 5736      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 3264      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 3928      | 3                             | 4         | 3                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 9484      | 8                             | 9         | 8                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 12042     | 11                            | 12        | 11                              | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 7078      | 6                             | 7         | 6                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 9584      | 8                             | 10        | 8                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 2968      | 2                             | 3         | 2                               | 300.00        |
| 31/07/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 5247      | 4                             | 5         | 4                               | 300.00        |
| 31/07/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 10675     | 10                            | 11        | 10                              | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 2297      | 2                             | 2         | 2                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 4436      | 4                             | 4         | 4                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 4577      | 4                             | 5         | 4                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 7028      | 6                             | 7         | 6                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 12235     | 11                            | 12        | 11                              | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 1801      | 1                             | 2         | 1                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 7328      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 106       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 121       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 365       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 389       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 1063      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 300.00        |
| 31/07/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 118       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 2,000.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 490       | 1                             | 0         | 1                               | 50.00         |
| 31/07/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 666       | 1                             | 1         | 1                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 1376      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 217       | 0                             | 0         | 0                               | 8,500.00      |
| 31/07/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 321       | 1                             | 0         | 1                               | 250.00        |
| 31/07/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.79      | 97.4009                       | 98.5792   | 97.4009                         | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 6053      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 4536      | 4                             | 5         | 4                               | 2,000.00      |
| 31/07/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 6731      | 6                             | 7         | 6                               | 2,000.00      |
| 31/07/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 13680     | 13                            | 14        | 13                              | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 7006      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 7790      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 3458      | 3                             | 3         | 3                               | 250.00        |
| 31/07/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 5521      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 672       | 1                             | 1         | 1                               | 250.00        |
| 31/07/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 1320      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 333       | 0                             | 0         | 0                               | 250.00        |
| 31/07/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 424       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 2,000.00      |
| 31/07/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 461       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 920       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 569       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.88      | 94.6895                       | 95.8897   | 94.6895                         | 0.00          |
| 31/07/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 6215      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.99      | 96.4155                       | 97.6381   | 96.4155                         | 0.00          |
| 31/07/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 6807      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 1250      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R038 On 07-August-25   |        |              | Bond Future | 10.23     | 107.1527                      | 108.4909  | 107.1527                        | 1,358.00      |
| 31/07/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 6970      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.33     | 103.6568                      | 105.0201  | 103.6568                        | 6,161.00      |
| 31/07/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 6481      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 12935     | 12                            | 13        | 12                              | 0.00          |
| 31/07/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 4989      | 4                             | 5         | 4                               | 1,770.00      |
| 31/07/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 1,770.00      |
| 31/07/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 497       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.43     | 105.5869                      | 106.9756  | 105.5869                        | 0.00          |
| 31/07/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 7452      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R038 On 07-May-26      |        |              | Bond Future | 10.54     | 102.0445                      | 103.4591  | 102.0445                        | 0.00          |
| 31/07/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 6944      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 1334      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.66     | 103.9031                      | 105.3439  | 103.9031                        | 0.00          |
| 31/07/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 8541      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | R053 On 07-August-25   |        |              | Bond Future | 10.69     | 110.1698                      | 112.4630  | 110.1698                        | 20,140.00     |
| 31/07/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 19629     | 17                            | 20        | 17                              | 0.00          |
| 31/07/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.78     | 106.3517                      | 108.6876  | 106.3517                        | 25,727.00     |
| 31/07/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 8813      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 340       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.88     | 108.3319                      | 110.7115  | 108.3319                        | 0.00          |
| 31/07/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 7011      | 5                             | 7         | 5                               | 0.00          |
| 31/07/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 1634      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.98     | 104.4628                      | 106.8865  | 104.4628                        | 0.00          |
| 31/07/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 8252      | 7                             | 8         | 7                               | 0.00          |
| 31/07/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 2141      | 3                             | 2         | 3                               | 0.00          |
| 31/07/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.08     | 106.3653                      | 108.8336  | 106.3653                        | 0.00          |
| 31/07/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 11686     | 10                            | 12        | 10                              | 0.00          |
| 31/07/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 1964      | 3                             | 2         | 3                               | 0.00          |
| 31/07/2025 | R186 On 07-August-25   |        |              | Bond Future | 7.68      | 104.9671                      | 105.0403  | 104.9671                        | 94,425.00     |
| 31/07/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2553      | 2                             | 3         | 2                               | 0.00          |
| 31/07/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1973      | 2                             | 2         | 2                               | 1,983.00      |
| 31/07/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,983.00      |
| 31/07/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.72      | 106.9148                      | 106.9895  | 106.9148                        | 84,463.00     |
| 31/07/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 491       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.77      | 103.6008                      | 103.6770  | 103.6008                        | 0.00          |
| 31/07/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 617       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.92      | 105.5068                      | 105.5847  | 105.5068                        | 0.00          |
| 31/07/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 548       | 0                             | 1         | 0                               | 0.00          |
| 31/07/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 06-August-26   |        |              | Bond Future | 8.30      | 102.1246                      | 102.2043  | 102.1246                        | 0.00          |
| 31/07/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 231       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 07-August-25   |        |              | Bond Future | 269.08    | 268.3294                      | 269.0828  | 268.3294                        | 320.00        |
| 31/07/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | R202 On 06-November-25 |        |              | Bond Future | 274.14    | 273.3751                      | 274.1431  | 273.3751                        | 780.00        |
| 31/07/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 1497      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R202 On 05-February-26 |        |              | Bond Future | 273.98    | 273.1941                      | 273.9769  | 273.1941                        | 0.00          |
| 31/07/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 3843      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R202 On 07-May-26      |        |              | Bond Future | 279.08    | 278.2862                      | 279.0843  | 278.2862                        | 0.00          |
| 31/07/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 1534      | 1                             | 2         | 1                               | 0.00          |
| 31/07/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 06-August-26   |        |              | Bond Future | 278.81    | 277.9979                      | 278.8110  | 277.9979                        | 0.00          |
| 31/07/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 49        | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R209 On 07-August-25   |        |              | Bond Future | 9.89      | 77.6418                       | 78.6471   | 77.6418                         | 1,335.00      |
| 31/07/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 13369     | 12                            | 13        | 12                              | 0.00          |
| 31/07/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.97      | 75.9307                       | 76.9547   | 75.9307                         | 16,409.00     |
| 31/07/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 6629      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.06     | 77.3446                       | 78.3878   | 77.3446                         | 0.00          |
| 31/07/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 5063      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 687       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.16     | 75.6161                       | 76.6788   | 75.6161                         | 0.00          |
| 31/07/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 5490      | 5                             | 5         | 5                               | 0.00          |
| 31/07/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 981       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.26     | 76.9943                       | 78.0766   | 76.9943                         | 0.00          |
| 31/07/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 6529      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 1119      | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R210 On 07-August-25   |        |              | Bond Future | 251.08    | 251.0176                      | 251.0751  | 251.0176                        | 123.00        |
| 31/07/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.37    | 252.3114                      | 252.3703  | 252.3114                        | 2,147.00      |
| 31/07/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.13    | 257.0706                      | 257.1310  | 257.0706                        | 0.00          |
| 31/07/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4031      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R210 On 07-May-26      |        |              | Bond Future | 258.44    | 258.3802                      | 258.4422  | 258.3802                        | 0.00          |
| 31/07/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3042      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.22    | 263.1540                      | 263.2180  | 263.1540                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3378      | 3                             | 3         | 3                               | 0.00          |
| 31/07/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R213 On 07-August-25   |        |              | Bond Future | 8.51      | 96.0593                       | 96.5636   | 96.0593                         | 7,958.00      |
| 31/07/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 12097     | 12                            | 12        | 12                              | 0.00          |
| 31/07/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.57      | 94.2903                       | 94.8041   | 94.2903                         | 96,758.00     |
| 31/07/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 5769      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.63      | 96.0463                       | 96.5698   | 96.0463                         | 0.00          |
| 31/07/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 4917      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 217       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.70      | 94.2617                       | 94.7951   | 94.2617                         | 0.00          |
| 31/07/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 4438      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 487       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.79      | 95.9807                       | 96.5241   | 95.9807                         | 0.00          |
| 31/07/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 31/07/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 817       | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R214 On 07-August-25   |        |              | Bond Future | 10.50     | 71.1964                       | 72.5588   | 71.1964                         | 5,070.00      |
| 31/07/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 12472     | 11                            | 12        | 11                              | 0.00          |
| 31/07/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.59     | 69.2197                       | 70.6075   | 69.2197                         | 38,083.00     |
| 31/07/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 5866      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.69     | 70.5087                       | 71.9225   | 70.5087                         | 0.00          |
| 31/07/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 4158      | 3                             | 4         | 3                               | 0.00          |
| 31/07/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 31/07/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.78     | 68.5077                       | 69.9476   | 68.5077                         | 0.00          |
| 31/07/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 5257      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 1253      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.89     | 69.7565                       | 71.2230   | 69.7565                         | 0.00          |
| 31/07/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 6873      | 6                             | 7         | 6                               | 0.00          |
| 31/07/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 1275      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R248 On 07-August-25   |        |              | Bond Future | 10.77     | 85.1551                       | 86.9030   | 85.1551                         | 35,055.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 14869     | 13                            | 15        | 13                              | 0.00          |
| 31/07/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/07/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.87     | 82.2959                       | 84.0764   | 82.2959                         | 217,454.00    |
| 31/07/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 6187      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 353       | 1                             | 0         | 1                               | 0.00          |
| 31/07/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.97     | 83.8285                       | 85.6422   | 83.8285                         | 0.00          |
| 31/07/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 4741      | 4                             | 5         | 4                               | 0.00          |
| 31/07/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 1407      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.07     | 80.9306                       | 82.7779   | 80.9306                         | 260.00        |
| 31/07/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 6025      | 5                             | 6         | 5                               | 0.00          |
| 31/07/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 1727      | 2                             | 2         | 2                               | 0.00          |
| 31/07/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.18     | 82.4055                       | 84.2868   | 82.4055                         | 0.00          |
| 31/07/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 8831      | 7                             | 9         | 7                               | 0.00          |
| 31/07/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 1393      | 2                             | 1         | 2                               | 0.00          |
| 31/07/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 31/07/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |