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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/08/2025 TO: 20/08/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 140.91    | 140.8705                      | 140.9115  | 140.8705                        | 4,396.00      |
| 20/08/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1122      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.56    | 143.5177                      | 143.5595  | 143.5177                        | 0.00          |
| 20/08/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3449      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.76    | 144.7224                      | 144.7572  | 144.7224                        | 0.00          |
| 20/08/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 2937      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 147.45    | 147.4132                      | 147.4497  | 147.4132                        | 0.00          |
| 20/08/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 3350      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2029 On 06-August-26   | 144.10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2029 On 05-November-26 |        |              | Bond Future | 148.55    | 148.5227                      | 148.5520  | 148.5227                        | 0.00          |
| 20/08/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 06-November-25 |        |              | Bond Future | 8.15      | 101.5918                      | 101.7092  | 101.5918                        | 139,002.00    |
| 20/08/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 4743      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 3688      | 4                             | 4         | 4                               | 300.00        |
| 20/08/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 6503      | 6                             | 7         | 6                               | 0.00          |
| 20/08/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 2105      | 2                             | 2         | 2                               | 300.00        |
| 20/08/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 20/08/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 05-February-26 |        |              | Bond Future | 8.19      | 99.4682                       | 99.5878   | 99.4682                         | 52,861.00     |
| 20/08/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 4251      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 07-May-26      |        |              | Bond Future | 8.25      | 101.2917                      | 101.4140  | 101.2917                        | 0.00          |
| 20/08/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 3655      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.33      | 99.1412                       | 99.2665   | 99.1412                         | 0.00          |
| 20/08/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 2973      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 411       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.44      | 100.8591                      | 100.9876  | 100.8591                        | 0.00          |
| 20/08/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1469      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1597      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2031 On 06-November-25 |        |              | Bond Future | 110.39    | 110.3975                      | 110.3940  | 110.3975                        | 1,416.00      |
| 20/08/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 739       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2031 On 05-February-26 |        |              | Bond Future | 110.07    | 110.0869                      | 110.0688  | 110.0869                        | 0.00          |
| 20/08/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 1701      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2031 On 07-May-26      |        |              | Bond Future | 112.11    | 112.1312                      | 112.1135  | 112.1312                        | 0.00          |
| 20/08/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 1733      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2031 On 06-August-26   |        |              | Bond Future | 111.76    | 111.7883                      | 111.7559  | 111.7883                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2031 On 05-November-26 |        |              | Bond Future | 113.72    | 113.7528                      | 113.7209  | 113.7528                        | 0.00          |
| 20/08/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 2231      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.86      | 97.8620                       | 98.0216   | 97.8620                         | 154,561.00    |
| 20/08/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 7028      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 2753      | 3                             | 3         | 3                               | 300.00        |
| 20/08/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 4793      | 5                             | 5         | 5                               | 300.00        |
| 20/08/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 9013      | 9                             | 9         | 9                               | 0.00          |
| 20/08/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 20/08/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.93      | 99.6775                       | 99.8399   | 99.6775                         | 0.00          |
| 20/08/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 5531      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 07-May-26      |        |              | Bond Future | 9.01      | 97.3451                       | 97.5112   | 97.3451                         | 0.00          |
| 20/08/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 5150      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 342       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2032 On 06-August-26   |        |              | Bond Future | 9.10      | 99.1311                       | 99.3008   | 99.1311                         | 0.00          |
| 20/08/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 4793      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 610       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2032 On 05-November-26 |        |              | Bond Future | 9.22      | 96.6920                       | 96.8658   | 96.6920                         | 0.00          |
| 20/08/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2232      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 2477      | 3                             | 2         | 3                               | 0.00          |
| 20/08/2025 | 2033 On 06-November-25 |        |              | Bond Future | 132.88    | 132.8822                      | 132.8807  | 132.8822                        | 8,060.00      |
| 20/08/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 259       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.38    | 135.3793                      | 135.3778  | 135.3793                        | 0.00          |
| 20/08/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2498      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2033 On 07-May-26      |        |              | Bond Future | 136.32    | 136.3312                      | 136.3212  | 136.3312                        | 0.00          |
| 20/08/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 1161      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2033 On 06-August-26   |        |              | Bond Future | 138.86    | 138.8661                      | 138.8570  | 138.8661                        | 0.00          |
| 20/08/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 4607      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2033 On 05-November-26 |        |              | Bond Future | 139.70    | 139.7217                      | 139.7037  | 139.7217                        | 0.00          |
| 20/08/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 2444      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2037 On 06-November-25 |        |              | Bond Future | 10.20     | 90.8626                       | 91.1644   | 90.8626                         | 184,725.00    |
| 20/08/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 8174      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 4871      | 5                             | 5         | 5                               | 300.00        |
| 20/08/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 10912     | 11                            | 11        | 11                              | 0.00          |
| 20/08/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 2557      | 2                             | 3         | 2                               | 300.00        |
| 20/08/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 300.00        |
| 20/08/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 739       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 |        |              | Bond Future | 10.29     | 88.2895                       | 88.5968   | 88.2895                         | 5.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 5673      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 4369      | 4                             | 4         | 4                               | 1,970.00      |
| 20/08/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 10829     | 11                            | 11        | 11                              | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 8829      | 9                             | 9         | 9                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 6415      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 3394      | 3                             | 3         | 3                               | 1,930.00      |
| 20/08/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 13034     | 13                            | 13        | 13                              | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 6604      | 6                             | 7         | 6                               | 1,030.00      |
| 20/08/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 1,030.00      |
| 20/08/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 334       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 361       | 0                             | 0         | 0                               | 1,930.00      |
| 20/08/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 1,930.00      |
| 20/08/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 1,970.00      |
| 20/08/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 490       | 1                             | 0         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 07-May-26      |        |              | Bond Future | 10.40     | 89.9077                       | 90.2212   | 89.9077                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 6037      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 10869     | 11                            | 11        | 11                              | 0.00          |
| 20/08/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 4582      | 4                             | 5         | 4                               | 142.00        |
| 20/08/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 195       | 0                             | 0         | 0                               | 142.00        |
| 20/08/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 1465      | 2                             | 1         | 2                               | 0.00          |
| 20/08/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 898       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   |        |              | Bond Future | 10.52     | 87.2974                       | 87.6173   | 87.2974                         | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 7440      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 5823      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 3797      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 2196      | 2                             | 2         | 2                               | 2,541.00      |
| 20/08/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 2795      | 3                             | 3         | 3                               | 2,541.00      |
| 20/08/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 5131      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 1539      | 2                             | 2         | 2                               | 2,541.00      |
| 20/08/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.65     | 88.8088                       | 89.1352   | 88.8088                         | 0.00          |
| 20/08/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 3657      | 3                             | 4         | 3                               | 0.00          |
| 20/08/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 3819      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2038 On 06-November-25 |        |              | Bond Future | 142.56    | 142.2658                      | 142.5602  | 142.2658                        | 2,621.00      |
| 20/08/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 1320      | 2                             | 1         | 2                               | 0.00          |
| 20/08/2025 | 2038 On 05-February-26 |        |              | Bond Future | 143.06    | 142.7739                      | 143.0606  | 142.7739                        | 0.00          |
| 20/08/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2038 On 07-May-26      |        |              | Bond Future | 145.72    | 145.4254                      | 145.7184  | 145.4254                        | 0.00          |
| 20/08/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2038 On 06-August-26   |        |              | Bond Future | 146.21    | 145.9255                      | 146.2113  | 145.9255                        | 0.00          |
| 20/08/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 1491      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2038 On 05-November-26 |        |              | Bond Future | 148.78    | 148.4915                      | 148.7838  | 148.4915                        | 0.00          |
| 20/08/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 2474      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.65     | 90.1293                       | 90.5593   | 90.1293                         | 43,890.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 7433      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.75     | 87.2921                       | 87.7300   | 87.2921                         | 36,614.00     |
| 20/08/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 5356      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 14141     | 14                            | 14        | 14                              | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 6952      | 7                             | 7         | 7                               | 475.00        |
| 20/08/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 1468      | 1                             | 1         | 1                               | 680.00        |
| 20/08/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 2463      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 3876      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 1339      | 1                             | 1         | 1                               | 680.00        |
| 20/08/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 2466      | 3                             | 2         | 3                               | 680.00        |
| 20/08/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 4122      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 475.00        |
| 20/08/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 401       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 747       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.86     | 88.8920                       | 89.3384   | 88.8920                         | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 6070      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 8586      | 8                             | 9         | 8                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 6288      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 2680      | 2                             | 3         | 2                               | 1,460.00      |
| 20/08/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 7687      | 7                             | 8         | 7                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 10078     | 10                            | 10        | 10                              | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 3929      | 4                             | 4         | 4                               | 820.00        |
| 20/08/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 361       | 0                             | 0         | 0                               | 820.00        |
| 20/08/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 710       | 1                             | 1         | 1                               | 820.00        |
| 20/08/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 2326      | 3                             | 2         | 3                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 1084      | 1                             | 1         | 1                               | 1,460.00      |
| 20/08/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 3737      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 551       | 1                             | 1         | 1                               | 1,460.00      |
| 20/08/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.99     | 86.0123                       | 86.4676   | 86.0123                         | 0.00          |
| 20/08/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 8144      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2040 On 05-November-26 |        |              | Bond Future | 11.12     | 87.5009                       | 87.9650   | 87.5009                         | 0.00          |
| 20/08/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 3964      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 4324      | 5                             | 4         | 5                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.92     | 85.1321                       | 85.4339   | 85.1321                         | 129,981.00    |
| 20/08/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 6258      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 8345      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 6933      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 8063      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 5535      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 2986      | 3                             | 3         | 3                               | 11,000.00     |
| 20/08/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 176       | 0                             | 0         | 0                               | 11,000.00     |
| 20/08/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 774       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 5,600.00      |
| 20/08/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 74        | 0                             | 0         | 0                               | 5,800.00      |
| 20/08/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 5,800.00      |
| 20/08/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.02     | 82.3275                       | 82.6348   | 82.3275                         | 16.00         |
| 20/08/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 4573      | 4                             | 5         | 4                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 3316      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 4312      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 693       | 1                             | 1         | 1                               | 9,000.00      |
| 20/08/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 4102      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 2185      | 2                             | 2         | 2                               | 9,000.00      |
| 20/08/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 7428      | 8                             | 7         | 8                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 1310      | 1                             | 1         | 1                               | 9,000.00      |
| 20/08/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 2989      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 1204      | 1                             | 1         | 1                               | 4,500.00      |
| 20/08/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 1803      | 2                             | 2         | 2                               | 4,500.00      |
| 20/08/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2044 On 07-May-26      |        |              | Bond Future | 11.13     | 83.8363                       | 84.1498   | 83.8363                         | 0.00          |
| 20/08/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 5628      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 1430      | 2                             | 1         | 2                               | 0.00          |
| 20/08/2025 | 2044 On 06-August-26   |        |              | Bond Future | 11.25     | 80.9891                       | 81.3090   | 80.9891                         | 0.00          |
| 20/08/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 8176      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2044 On 05-November-26 |        |              | Bond Future | 11.38     | 82.3905                       | 82.7168   | 82.3905                         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future        | 4141      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future        | 4397      | 5                             | 4         | 5                               | 0.00          |
| 20/08/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 121.32    | 120.7805                      | 121.3153  | 120.7805                        | 19,630.00     |
| 20/08/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 4095      | 5                             | 4         | 5                               | 0.00          |
| 20/08/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 123.60    | 123.0503                      | 123.5950  | 123.0503                        | 0.00          |
| 20/08/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 1945      | 1                             | 2         | 1                               | 0.00          |
| 20/08/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 123.58    | 123.0396                      | 123.5820  | 123.0396                        | 0.00          |
| 20/08/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 1368      | 2                             | 1         | 2                               | 0.00          |
| 20/08/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 125.88    | 125.3266                      | 125.8799  | 125.3266                        | 0.00          |
| 20/08/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 3500      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 125.75    | 125.1977                      | 125.7475  | 125.1977                        | 0.00          |
| 20/08/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 267       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 122.30    | 122.2953                      | 122.2958  | 122.2953                        | 17,837.00     |
| 20/08/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 2124      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 122.17    | 122.1808                      | 122.1661  | 122.1808                        | 0.00          |
| 20/08/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 654       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 124.44    | 124.4499                      | 124.4357  | 124.4499                        | 0.00          |
| 20/08/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 366       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 124.28    | 124.3079                      | 124.2797  | 124.3079                        | 0.00          |
| 20/08/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 1010      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 126.47    | 126.4933                      | 126.4657  | 126.4933                        | 0.00          |
| 20/08/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 2626      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1172.20   | 1172.2010                     | 1172.2010 | 1172.2010                       | 0.00          |
| 20/08/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1195.94   | 1194.3160                     | 1195.9380 | 1194.3160                       | 0.00          |
| 20/08/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1218.12   | 1216.4700                     | 1218.1220 | 1216.4700                       | 0.00          |
| 20/08/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1240.48   | 1238.7910                     | 1240.4750 | 1238.7910                       | 0.00          |
| 20/08/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1263.03   | 1261.3140                     | 1263.0320 | 1261.3140                       | 0.00          |
| 20/08/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1285.27   | 1283.5130                     | 1285.2650 | 1283.5130                       | 0.00          |
| 20/08/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1422.46   | 1422.4590                     | 1422.4590 | 1422.4590                       | 0.00          |
| 20/08/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1455.37   | 1451.0650                     | 1455.3730 | 1451.0650                       | 0.00          |
| 20/08/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1482.37   | 1477.9830                     | 1482.3700 | 1477.9830                       | 0.00          |
| 20/08/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1509.57   | 1505.1010                     | 1509.5720 | 1505.1010                       | 0.00          |
| 20/08/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1537.02   | 1532.4660                     | 1537.0220 | 1532.4660                       | 0.00          |
| 20/08/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1564.08   | 1559.4370                     | 1564.0780 | 1559.4370                       | 0.00          |
| 20/08/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1206.90   | 1206.8960                     | 1206.8960 | 1206.8960                       | 0.00          |
| 20/08/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1233.12   | 1229.9580                     | 1233.1180 | 1229.9580                       | 76.00         |
| 20/08/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1255.99   | 1252.7740                     | 1255.9920 | 1252.7740                       | 0.00          |
| 20/08/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1279.04   | 1275.7610                     | 1279.0400 | 1275.7610                       | 0.00          |
| 20/08/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1302.30   | 1298.9560                     | 1302.2980 | 1298.9560                       | 0.00          |
| 20/08/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1325.22   | 1321.8170                     | 1325.2220 | 1321.8170                       | 0.00          |
| 20/08/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 20/08/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C044 On 31-January-44  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 20/08/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 20/08/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | ES33 On 06-November-25 |          |              | Bond Future | 10.30     | 86.0575                       | 86.3247   | 86.0575                         | 0.00          |
| 20/08/2025 | ES33 On 06-November-25 | 12.01    | Call         | Bond Future | 7674      | 7                             | 8         | 7                               | 0.00          |
| 20/08/2025 | ES33 On 06-November-25 | 12.01    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES33 On 05-February-26 |          |              | Bond Future | 10.43     | 87.6747                       | 87.9469   | 87.6747                         | 0.00          |
| 20/08/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 4751      | 4                             | 5         | 4                               | 0.00          |
| 20/08/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES33 On 07-May-26      |          |              | Bond Future | 10.56     | 85.5080                       | 85.7858   | 85.5080                         | 0.00          |
| 20/08/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.71     | 87.0962                       | 87.3799   | 87.0962                         | 0.00          |
| 20/08/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 5511      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.88     | 84.8330                       | 85.1226   | 84.8330                         | 0.00          |
| 20/08/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 06-November-25 |          |              | Bond Future | 11.18     | 79.9889                       | 80.4336   | 79.9889                         | 0.00          |
| 20/08/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 7100      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 05-February-26 |          |              | Bond Future | 11.29     | 81.4921                       | 81.9450   | 81.4921                         | 0.00          |
| 20/08/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 3345      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 07-May-26      |          |              | Bond Future | 11.41     | 78.7403                       | 79.2023   | 78.7403                         | 0.00          |
| 20/08/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 4561      | 4                             | 5         | 4                               | 0.00          |
| 20/08/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 06-August-26   |          |              | Bond Future | 11.54     | 80.2015                       | 80.6727   | 80.2015                         | 0.00          |
| 20/08/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 6198      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 05-November-26 |          |              | Bond Future | 11.68     | 77.3451                       | 77.8254   | 77.3451                         | 0.00          |
| 20/08/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 139       | 1                             | 0         | 1                               | 0.00          |
| 20/08/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1187.60   | 1187.5980                     | 1187.5980 | 1187.5980                       | 0.00          |
| 20/08/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1213.11   | 1210.1480                     | 1213.1140 | 1210.1480                       | 609.00        |
| 20/08/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1011140   | 98                            | 101       | 98                              | 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 |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | GOVI On 05-February-26  |          |              | GOVI               | 1235.62   | 1232.5960                     | 1235.6170 | 1232.5960                       | 0.00          |
| 20/08/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI               | 856170    | 83                            | 86        | 83                              | 0.00          |
| 20/08/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | GOVI On 07-May-26       |          |              | GOVI               | 1258.29   | 1255.2130                     | 1258.2910 | 1255.2130                       | 42.00         |
| 20/08/2025 | GOVI On 07-May-26       | 1,177.00 | Call         | GOVI               | 812910    | 78                            | 81        | 78                              | 0.00          |
| 20/08/2025 | GOVI On 07-May-26       | 1,177.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | GOVI On 06-August-26    |          |              | GOVI               | 1281.17   | 1278.0350                     | 1281.1720 | 1278.0350                       | 0.00          |
| 20/08/2025 | GOVI On 06-August-26    | 1,189.00 | Call         | GOVI               | 921720    | 89                            | 92        | 89                              | 0.00          |
| 20/08/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | GOVI On 05-November-26  |          |              | GOVI               | 1303.73   | 1300.5280                     | 1303.7250 | 1300.5280                       | 0.00          |
| 20/08/2025 | GOVI On 05-November-26  | 1,277.00 | Call         | GOVI               | 267250    | 24                            | 27        | 24                              | 0.00          |
| 20/08/2025 | GOVI On 05-November-26  | 1,277.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/08/2025 | IGOV On 07-August-25    |          |              | Index Future       | 384.09    | 384.0940                      | 384.0940  | 384.0940                        | 0.00          |
| 20/08/2025 | IGOV On 06-November-25  |          |              | Index Future       | 392.46    | 392.0000                      | 392.4640  | 392.0000                        | 754.00        |
| 20/08/2025 | IGOV On 05-February-26  |          |              | Index Future       | 399.84    | 399.3670                      | 399.8390  | 399.3670                        | 0.00          |
| 20/08/2025 | IGOV On 07-May-26       |          |              | Index Future       | 407.27    | 406.7870                      | 407.2690  | 406.7870                        | 0.00          |
| 20/08/2025 | IGOV On 06-August-26    |          |              | Index Future       | 414.77    | 414.2740                      | 414.7660  | 414.2740                        | 0.00          |
| 20/08/2025 | IGOV On 05-November-26  |          |              | Index Future       | 422.16    | 421.6550                      | 422.1570  | 421.6550                        | 0.00          |
| 20/08/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 20/08/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 20/08/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 20/08/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 20/08/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 20/08/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 20/08/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 20/08/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 20/08/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 20/08/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 20/08/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 20/08/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 20/08/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 20/08/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 20/08/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 20/08/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 20/08/2025 | R033 On 06-November-25  |        |              | Bond Future            | 9.02      | 106.1511                      | 106.3369  | 106.1511                        | 28,586.00     |
| 20/08/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 6889      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 7         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R033 On 05-February-26  |        |              | Bond Future            | 9.09      | 108.1203                      | 108.3095  | 108.1203                        | 0.00          |
| 20/08/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 7176      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 77        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R033 On 07-May-26       |        |              | Bond Future            | 9.18      | 105.0592                      | 105.2525  | 105.0592                        | 0.00          |
| 20/08/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 6245      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 281       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R033 On 06-August-26    |        |              | Bond Future            | 9.27      | 106.9863                      | 107.1840  | 106.9863                        | 0.00          |
| 20/08/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 5413      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 683       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R033 On 05-November-26  |        |              | Bond Future            | 9.39      | 103.8007                      | 104.0030  | 103.8007                        | 0.00          |
| 20/08/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 2199      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 2473      | 3                             | 2         | 3                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.67      | 96.6575                       | 96.9470   | 96.6575                         | 119,353.00    |
| 20/08/2025 | R035 On 06-November-25  | 11.20  | Call         | Bond Future            | 8442      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25  | 11.95  | Call         | Bond Future            | 12202     | 12                            | 12        | 12                              | 0.00          |
| 20/08/2025 | R035 On 06-November-25  | 10.95  | Call         | Bond Future            | 7149      | 7                             | 7         | 7                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25  | 11.45  | Call         | Bond Future            | 9718      | 9                             | 10        | 9                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25  | 10.94  | Call         | Bond Future            | 7097      | 7                             | 7         | 7                               | 2,000.00      |
| 20/08/2025 | R035 On 06-November-25  | 11.99  | Call         | Bond Future            | 12397     | 12                            | 12        | 12                              | 0.00          |
| 20/08/2025 | R035 On 06-November-25  | 10.08  | Call         | Bond Future            | 2816      | 3                             | 3         | 3                               | 300.00        |
| 20/08/2025 | R035 On 06-November-25  | 10.58  | Call         | Bond Future            | 5231      | 5                             | 5         | 5                               | 300.00        |
| 20/08/2025 | R035 On 06-November-25  | 11.67  | Call         | Bond Future            | 10823     | 11                            | 11        | 11                              | 0.00          |
| 20/08/2025 | R035 On 06-November-25  | 9.91   | Call         | Bond Future            | 2119      | 2                             | 2         | 2                               | 2,000.00      |
| 20/08/2025 | R035 On 06-November-25  | 10.41  | Call         | Bond Future            | 4371      | 4                             | 4         | 4                               | 2,000.00      |
| 20/08/2025 | R035 On 06-November-25  | 10.44  | Call         | Bond Future            | 4521      | 4                             | 5         | 4                               | 2,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 3831      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 7408      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 9617      | 9                             | 10        | 9                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 5746      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 4824      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 1622      | 1                             | 2         | 1                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 359       | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 8,500.00      |
| 20/08/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 2,000.00      |
| 20/08/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 50.00         |
| 20/08/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 20/08/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 716       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 443       | 1                             | 0         | 1                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 20/08/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.76      | 98.4506                       | 98.7454   | 98.4506                         | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 5944      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 4381      | 4                             | 4         | 4                               | 2,000.00      |
| 20/08/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 6648      | 6                             | 7         | 6                               | 2,000.00      |
| 20/08/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 13807     | 14                            | 14        | 14                              | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 6932      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 5394      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 3289      | 3                             | 3         | 3                               | 250.00        |
| 20/08/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 7743      | 7                             | 8         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 120       | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 250.00        |
| 20/08/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 985       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 2,000.00      |
| 20/08/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 599       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.86      | 95.7526                       | 96.0534   | 95.7526                         | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 6018      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 5191      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 3327      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 1894      | 2                             | 2         | 2                               | 200.00        |
| 20/08/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 5394      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 2015      | 2                             | 2         | 2                               | 350.00        |
| 20/08/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 3497      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 1545      | 2                             | 2         | 2                               | 350.00        |
| 20/08/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 2830      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 780       | 1                             | 1         | 1                               | 350.00        |
| 20/08/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 1647      | 2                             | 2         | 2                               | 200.00        |
| 20/08/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 839       | 1                             | 1         | 1                               | 200.00        |
| 20/08/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 625       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.96      | 97.5098                       | 97.8168   | 97.5098                         | 0.00          |
| 20/08/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 6605      | 6                             | 7         | 6                               | 0.00          |
| 20/08/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 869       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R035 On 05-November-26 |        |              | Bond Future | 10.09     | 94.7007                       | 95.0140   | 94.7007                         | 0.00          |
| 20/08/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 2951      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R038 On 06-November-25 |        |              | Bond Future | 10.26     | 105.1543                      | 105.5107  | 105.1543                        | 6,698.00      |
| 20/08/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 6776      | 6                             | 7         | 6                               | 0.00          |
| 20/08/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 5203      | 5                             | 5         | 5                               | 1,770.00      |
| 20/08/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 13405     | 13                            | 13        | 13                              | 0.00          |
| 20/08/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,770.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R038 On 05-February-26 |        |              | Bond Future | 10.36     | 107.1051                      | 107.4680  | 107.1051                        | 0.00          |
| 20/08/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 7555      | 7                             | 8         | 7                               | 0.00          |
| 20/08/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R038 On 07-May-26      |        |              | Bond Future | 10.47     | 103.5840                      | 103.9542  | 103.5840                        | 0.00          |
| 20/08/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 7012      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.59     | 105.4837                      | 105.8615  | 105.4837                        | 0.00          |
| 20/08/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 8633      | 8                             | 9         | 8                               | 0.00          |
| 20/08/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 1129      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.72     | 101.8304                      | 102.2159  | 101.8304                        | 0.00          |
| 20/08/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 3922      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.83     | 107.7617                      | 108.2200  | 107.7617                        | 25,967.00     |
| 20/08/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 8168      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.93     | 109.7608                      | 110.2275  | 109.7608                        | 0.00          |
| 20/08/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 6310      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 1417      | 2                             | 1         | 2                               | 0.00          |
| 20/08/2025 | R053 On 07-May-26      |        |              | Bond Future | 11.03     | 105.9112                      | 106.3871  | 105.9112                        | 10,000.00     |
| 20/08/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 7440      | 7                             | 7         | 7                               | 0.00          |
| 20/08/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 1828      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | R053 On 06-August-26   |        |              | Bond Future | 11.14     | 107.8534                      | 108.3389  | 107.8534                        | 0.00          |
| 20/08/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 10941     | 11                            | 11        | 11                              | 0.00          |
| 20/08/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 1714      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | R053 On 05-November-26 |        |              | Bond Future | 11.26     | 103.8628                      | 104.3579  | 103.8628                        | 0.00          |
| 20/08/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 5346      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 5763      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.62      | 107.0660                      | 107.0941  | 107.0660                        | 96,329.00     |
| 20/08/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.66      | 103.7476                      | 103.7762  | 103.7476                        | 0.00          |
| 20/08/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 658       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.76      | 105.6495                      | 105.6793  | 105.6495                        | 0.00          |
| 20/08/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 06-August-26   |        |              | Bond Future | 8.00      | 102.2827                      | 102.3137  | 102.2827                        | 0.00          |
| 20/08/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 05-November-26 |        |              | Bond Future | 9.95      | 104.0545                      | 104.0871  | 104.0545                        | 0.00          |
| 20/08/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 243       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R202 On 06-November-25 |        |              | Bond Future | 276.93    | 276.9291                      | 276.9292  | 276.9291                        | 1,033.00      |
| 20/08/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R202 On 05-February-26 |        |              | Bond Future | 276.76    | 276.7972                      | 276.7629  | 276.7972                        | 0.00          |
| 20/08/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 1057      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R202 On 07-May-26      |        |              | Bond Future | 281.91    | 281.9380                      | 281.9050  | 281.9380                        | 0.00          |
| 20/08/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 4355      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R202 On 06-August-26   |        |              | Bond Future | 281.69    | 281.7507                      | 281.6870  | 281.7507                        | 0.00          |
| 20/08/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 2827      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R202 On 05-November-26 |        |              | Bond Future | 286.64    | 286.7051                      | 286.6432  | 286.7051                        | 0.00          |
| 20/08/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 6183      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.95      | 76.8204                       | 77.1124   | 76.8204                         | 19,430.00     |
| 20/08/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 6704      | 6                             | 7         | 6                               | 0.00          |
| 20/08/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R209 On 05-February-26 |        |              | Bond Future | 10.03     | 78.2455                       | 78.5428   | 78.2455                         | 0.00          |
| 20/08/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 4945      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R209 On 07-May-26      |        |              | Bond Future | 10.13     | 76.5287                       | 76.8319   | 76.5287                         | 0.00          |
| 20/08/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 5393      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 731       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R209 On 06-August-26   |        |              | Bond Future | 10.23     | 77.9328                       | 78.2422   | 77.9328                         | 0.00          |
| 20/08/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 6450      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 875       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R209 On 05-November-26 |        |              | Bond Future | 10.35     | 76.1343                       | 76.4499   | 76.1343                         | 0.00          |
| 20/08/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 3243      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R210 On 06-November-25 |        |              | Bond Future | 252.96    | 252.9161                      | 252.9638  | 252.9161                        | 1,206.00      |
| 20/08/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 824       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.72    | 257.6689                      | 257.7174  | 257.6689                        | 0.00          |
| 20/08/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4617      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.00    | 258.9744                      | 259.0049  | 258.9744                        | 0.00          |
| 20/08/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3605      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R210 On 06-August-26   |        |              | Bond Future | 263.82    | 263.7890                      | 263.8219  | 263.7890                        | 0.00          |
| 20/08/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 3982      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R210 On 05-November-26 |        |              | Bond Future | 264.91    | 264.8933                      | 264.9074  | 264.8933                        | 0.00          |
| 20/08/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11577     | 12                            | 12        | 12                              | 0.00          |
| 20/08/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.48      | 94.9845                       | 95.1409   | 94.9845                         | 94,070.00     |
| 20/08/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 6072      | 6                             | 6         | 6                               | 0.00          |
| 20/08/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.55      | 96.7465                       | 96.9057   | 96.7465                         | 23.00         |
| 20/08/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 5074      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.61      | 94.9689                       | 95.1315   | 94.9689                         | 0.00          |
| 20/08/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 4447      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.69      | 96.7121                       | 96.8785   | 96.7121                         | 0.00          |
| 20/08/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 3828      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 366       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.80      | 94.8409                       | 95.0112   | 94.8409                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 1536      | 1                             | 2         | 1                               | 0.00          |
| 20/08/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1715      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.58     | 70.2688                       | 70.6702   | 70.2688                         | 36,372.00     |
| 20/08/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 5803      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.68     | 71.5723                       | 71.9811   | 71.5723                         | 0.00          |
| 20/08/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 4014      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 808       | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.77     | 69.5865                       | 70.0033   | 69.5865                         | 0.00          |
| 20/08/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 5080      | 5                             | 5         | 5                               | 0.00          |
| 20/08/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 1020      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.88     | 70.8636                       | 71.2885   | 70.8636                         | 0.00          |
| 20/08/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 6723      | 6                             | 7         | 6                               | 0.00          |
| 20/08/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 1060      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.99     | 68.7965                       | 69.2296   | 68.7965                         | 0.00          |
| 20/08/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 3353      | 3                             | 3         | 3                               | 0.00          |
| 20/08/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 3474      | 4                             | 3         | 4                               | 0.00          |
| 20/08/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.92     | 83.3775                       | 83.7259   | 83.3775                         | 219,481.00    |
| 20/08/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 5681      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 20/08/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.02     | 84.9242                       | 85.2790   | 84.9242                         | 0.00          |
| 20/08/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 4260      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 1288      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R248 On 07-May-26      |        |              | Bond Future | 11.12     | 82.0415                       | 82.4033   | 82.0415                         | 260.00        |
| 20/08/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 5532      | 5                             | 6         | 5                               | 0.00          |
| 20/08/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 1609      | 2                             | 2         | 2                               | 0.00          |
| 20/08/2025 | R248 On 06-August-26   |        |              | Bond Future | 11.23     | 83.5468                       | 83.9159   | 83.5468                         | 0.00          |
| 20/08/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 8414      | 8                             | 8         | 8                               | 0.00          |
| 20/08/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 1347      | 1                             | 1         | 1                               | 0.00          |
| 20/08/2025 | R248 On 05-November-26 |        |              | Bond Future | 11.35     | 80.5582                       | 80.9345   | 80.5582                         | 0.00          |
| 20/08/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 4123      | 4                             | 4         | 4                               | 0.00          |
| 20/08/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 4414      | 5                             | 4         | 5                               | 0.00          |
| 20/08/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/08/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |