



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown, South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2025

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 141.1344  | 141.1321                      | 141.1344  | 141.1321                        | 4,646         |
| 22/09/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1344.4100 | 1342.1100                     | 1.3444    | 1.3421                          | 0             |
| 22/09/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.7634  | 143.7611                      | 143.7634  | 143.7611                        | 0             |
| 22/09/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3653.4300 | 3651.0900                     | 3.6534    | 3.6511                          | 0             |
| 22/09/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.9923  | 144.9898                      | 144.9923  | 144.9898                        | 0             |
| 22/09/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3172.3400 | 3169.8400                     | 3.1723    | 3.1698                          | 0             |
| 22/09/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 147.6786  | 147.6757                      | 147.6786  | 147.6757                        | 0             |
| 22/09/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 3578.6200 | 3575.6800                     | 3.5786    | 3.5757                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2029 On 05-November-26 |        |              | Bond Future | 148.8099  | 148.8066                      | 148.8099  | 148.8066                        | 0             |
| 22/09/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 1249.9200 | 1246.5800                     | 1.2499    | 1.2466                          | 0             |
| 22/09/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.8811    | 7.9022                        | 102.6399  | 102.5652                        | 138,289       |
| 22/09/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 2924.3300 | 2852.1100                     | 2.9243    | 2.8521                          | 300           |
| 22/09/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 5.1000    | 7.5700                        | 0.0051    | 0.0076                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 4609.7700 | 4535.1100                     | 4.6098    | 4.5351                          | 300           |
| 22/09/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0.0200    | 0.0500                        | 0.0000    | 0.0001                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 5672.8200 | 5598.1300                     | 5.6728    | 5.5981                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7434.1000 | 7359.4100                     | 7.4341    | 7.3594                          | 0             |
| 22/09/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 22/09/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.9100    | 7.9327                        | 100.5187  | 100.4426                        | 53,642        |
| 22/09/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5147.3500 | 5072.7600                     | 5.1474    | 5.0728                          | 0             |
| 22/09/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 7.5300    | 9.0300                        | 0.0075    | 0.0090                          | 0             |
| 22/09/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.9480    | 7.9725                        | 102.3774  | 102.2998                        | 0             |
| 22/09/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4513.3100 | 4442.0400                     | 4.5133    | 4.4420                          | 0             |
| 22/09/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 63.4200   | 69.7300                       | 0.0634    | 0.0697                          | 0             |
| 22/09/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.0055    | 8.0321                        | 100.2399  | 100.1606                        | 0             |
| 22/09/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3739.4000 | 3673.5600                     | 3.7394    | 3.6736                          | 0             |
| 22/09/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 203.2400  | 216.6600                      | 0.2032    | 0.2167                          | 0             |
| 22/09/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.0740    | 8.1031                        | 101.9915  | 101.9105                        | 0             |
| 22/09/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1890.3200 | 1846.7200                     | 1.8903    | 1.8467                          | 0             |
| 22/09/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1014.2600 | 1051.6700                     | 1.0143    | 1.0517                          | 0             |
| 22/09/2025 | 2031 On 06-November-25 |        |              | Bond Future | 111.6163  | 111.6143                      | 111.6163  | 111.6143                        | 2,378         |
| 22/09/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 1926.2800 | 1924.3000                     | 1.9263    | 1.9243                          | 0             |
| 22/09/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2031 On 05-February-26 |        |              | Bond Future | 111.3044  | 111.3024                      | 111.3044  | 111.3024                        | 0             |
| 22/09/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 159.2200  | 161.8400                      | 0.1592    | 0.1618                          | 0             |
| 22/09/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 614.8500  | 619.4900                      | 0.6149    | 0.6195                          | 0             |
| 22/09/2025 | 2031 On 07-May-26      |        |              | Bond Future | 113.3890  | 113.3869                      | 113.3890  | 113.3869                        | 0             |
| 22/09/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 163.7700  | 165.0900                      | 0.1638    | 0.1651                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 614.7700   | 618.2300                      | 0.6148    | 0.6182                          | 0             |
| 22/09/2025 | 2031 On 06-August-26   |        |              | Bond Future | 113.0571   | 113.0547                      | 113.0571  | 113.0547                        | 0             |
| 22/09/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 7.3000     | 7.3800                        | 0.0073    | 0.0074                          | 0             |
| 22/09/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 760.2500   | 762.6900                      | 0.7603    | 0.7627                          | 0             |
| 22/09/2025 | 2031 On 05-November-26 |        |              | Bond Future | 115.0599   | 115.0571                      | 115.0599  | 115.0571                        | 0             |
| 22/09/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 3569.9000  | 3567.1300                     | 3.5699    | 3.5671                          | 0             |
| 22/09/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.5193     | 8.5610                        | 99.6312   | 99.4310                         | 157,274       |
| 22/09/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 4129.7200  | 3933.5400                     | 4.1297    | 3.9335                          | 300           |
| 22/09/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 5.2800     | 9.3000                        | 0.0053    | 0.0093                          | 0             |
| 22/09/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 6370.2700  | 6170.1300                     | 6.3703    | 6.1701                          | 300           |
| 22/09/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0.0400     | 0.1000                        | 0.0000    | 0.0001                          | 0             |
| 22/09/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 8635.2800  | 8435.0800                     | 8.6353    | 8.4351                          | 0             |
| 22/09/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 10622.6600 | 10422.4600                    | 10.6227   | 10.4225                         | 0             |
| 22/09/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 22/09/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.5769     | 8.6208                        | 101.4627  | 101.2588                        | 0             |
| 22/09/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 7045.4700  | 6845.4700                     | 7.0455    | 6.8455                          | 0             |
| 22/09/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 13.2300    | 17.1100                       | 0.0132    | 0.0171                          | 0             |
| 22/09/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.6361     | 8.6824                        | 99.1789   | 98.9712                         | 0             |
| 22/09/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6554.1400  | 6359.4600                     | 6.5541    | 6.3595                          | 0             |
| 22/09/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 78.7500    | 91.7800                       | 0.0788    | 0.0918                          | 0             |
| 22/09/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.7093     | 8.7583                        | 100.9920  | 100.7802                        | 0             |
| 22/09/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6074.1900  | 5886.3300                     | 6.0742    | 5.8863                          | 0             |
| 22/09/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 199.6200   | 223.5500                      | 0.1996    | 0.2236                          | 0             |
| 22/09/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.7985     | 8.8505                        | 98.6000   | 98.3842                         | 0             |
| 22/09/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2838.5400  | 2712.2400                     | 2.8385    | 2.7122                          | 0             |
| 22/09/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1349.0900  | 1438.6200                     | 1.3491    | 1.4386                          | 0             |
| 22/09/2025 | 2033 On 06-November-25 |        |              | Bond Future | 134.1468   | 134.0525                      | 134.1468  | 134.0525                        | 20,216        |
| 22/09/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 1006.8300  | 912.5000                      | 1.0068    | 0.9125                          | 0             |
| 22/09/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2033 On 05-February-26 |        |              | Bond Future | 136.6457   | 136.5496                      | 136.6457  | 136.5496                        | 0             |
| 22/09/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 3765.6700  | 3669.5500                     | 3.7657    | 3.6696                          | 0             |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2033 On 07-May-26      |        |              | Bond Future | 137.6391   | 137.5411                      | 137.6391  | 137.5411                        | 0             |
| 22/09/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 2479.1100  | 2381.1300                     | 2.4791    | 2.3811                          | 0             |
| 22/09/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2033 On 06-August-26   |        |              | Bond Future | 140.1892   | 140.0890                      | 140.1892  | 140.0890                        | 0             |
| 22/09/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 5939.1600  | 5839.0000                     | 5.9392    | 5.8390                          | 0             |
| 22/09/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2033 On 05-November-26 |        |              | Bond Future | 141.0837   | 140.9814                      | 141.0837  | 140.9814                        | 0             |
| 22/09/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 3823.6800  | 3721.3600                     | 3.8237    | 3.7214                          | 0             |
| 22/09/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.7102     | 9.7518                        | 94.1924   | 93.9277                         | 188,944       |
| 22/09/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 4896.9600  | 4655.2200                     | 4.8970    | 4.6552                          | 300           |
| 22/09/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 51.1100    | 74.0100                       | 0.0511    | 0.0740                          | 0             |
| 22/09/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 7735.9100  | 7473.3700                     | 7.7359    | 7.4734                          | 300           |
| 22/09/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 2.5800     | 4.6800                        | 0.0026    | 0.0047                          | 0             |
| 22/09/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 11185.6800 | 10921.0800                    | 11.1857   | 10.9211                         | 0             |
| 22/09/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0.0200     | 0.0600                        | 0.0000    | 0.0001                          | 0             |
| 22/09/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 13938.5600 | 13673.9200                    | 13.9386   | 13.6739                         | 0             |
| 22/09/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 22/09/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.7907     | 9.8340                        | 91.6653   | 91.3958                         | 5             |
| 22/09/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 5537.5500  | 5321.3100                     | 5.5376    | 5.3213                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 379.6600   | 432.9400                      | 0.3797    | 0.4329                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 6792.7300  | 6557.3200                     | 6.7927    | 6.5573                          | 1,970         |
| 22/09/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 209.2800   | 243.3900                      | 0.2093    | 0.2434                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 8349.8400  | 8099.1200                     | 8.3498    | 8.0991                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 98.2400    | 117.0400                      | 0.0982    | 0.1170                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 9186.8600  | 8930.6400                     | 9.1869    | 8.9306                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 64.0800    | 77.3800                       | 0.0641    | 0.0774                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 9396.0600  | 9138.6900                     | 9.3961    | 9.1387                          | 1,030         |
| 22/09/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 57.4600    | 69.6100                       | 0.0575    | 0.0696                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 11779.6300 | 11513.9900                    | 11.7796   | 11.5140                         | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 14.6900    | 18.5700                       | 0.0147    | 0.0186                          | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 13847.4400 | 13579.0300                    | 13.8474   | 13.5790                         | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 3.4000     | 4.5100                        | 0.0034    | 0.0045                          | 1,970         |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 16087.7100 | 15818.4100                    | 16.0877   | 15.8184                         | 0             |
| 22/09/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.5400     | 0.7600                        | 0.0005    | 0.0008                          | 1,030         |
| 22/09/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.8776     | 9.9226                        | 93.3603   | 93.0856                         | 0             |
| 22/09/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 6828.5600  | 6609.7000                     | 6.8286    | 6.6097                          | 142           |
| 22/09/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 572.2200   | 628.0000                      | 0.5722    | 0.6280                          | 0             |
| 22/09/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 8587.0100  | 8347.1600                     | 8.5870    | 8.3472                          | 0             |
| 22/09/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 308.6300   | 343.4200                      | 0.3086    | 0.3434                          | 0             |
| 22/09/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 13849.4500 | 13580.8900                    | 13.8495   | 13.5809                         | 0             |
| 22/09/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 36.8300    | 42.9100                       | 0.0368    | 0.0429                          | 142           |
| 22/09/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.9775     | 10.0243                       | 90.8070   | 90.5271                         | 0             |
| 22/09/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 3363.8300  | 3232.5100                     | 3.3638    | 3.2325                          | 2,541         |
| 22/09/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 3109.6000  | 3258.1700                     | 3.1096    | 3.2582                          | 0             |
| 22/09/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 5669.1600  | 5482.8600                     | 5.6692    | 5.4829                          | 0             |
| 22/09/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 1477.3400  | 1570.9300                     | 1.4773    | 1.5709                          | 2,541         |
| 22/09/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 8193.5600  | 7969.2500                     | 8.1936    | 7.9693                          | 0             |
| 22/09/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 719.0400   | 774.6200                      | 0.7190    | 0.7746                          | 2,541         |
| 22/09/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 10051.2400 | 9808.6600                     | 10.0512   | 9.8087                          | 0             |
| 22/09/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 431.2100   | 468.5200                      | 0.4312    | 0.4685                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.0797    | 10.1284                       | 92.3929   | 92.1077                         | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2403.1100  | 2311.3100                     | 2.4031    | 2.3113                          | 4,490         |
| 22/09/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 6138.6400  | 6331.9900                     | 6.1386    | 6.3320                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 4126.4700  | 3982.5700                     | 4.1265    | 3.9826                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 3250.8000  | 3392.0500                     | 3.2508    | 3.3921                          | 4,490         |
| 22/09/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 5354.2900  | 5182.3100                     | 5.3543    | 5.1823                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 2259.0300  | 2372.2000                     | 2.2590    | 2.3722                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 6101.8100  | 5915.5600                     | 6.1018    | 5.9156                          | 0             |
| 22/09/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 1842.2500  | 1941.1500                     | 1.8423    | 1.9412                          | 4,490         |
| 22/09/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.7384   | 144.3633                      | 144.7384  | 144.3633                        | 2,931         |
| 22/09/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 858.4300   | 483.3400                      | 0.8584    | 0.4833                          | 0             |
| 22/09/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2038 On 05-February-26 |        |              | Bond Future | 145.2637   | 144.8817                      | 145.2637  | 144.8817                        | 0             |
| 22/09/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 2063.7300  | 1681.6800                     | 2.0637    | 1.6817                          | 0             |
| 22/09/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2038 On 07-May-26      |        |              | Bond Future | 147.9845   | 147.5952                      | 147.9845  | 147.5952                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 3454.5000  | 3065.1600                     | 3.4545    | 3.0652                          | 0             |
| 22/09/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2038 On 06-August-26   |        |              | Bond Future | 148.5178   | 148.1210                      | 148.5178  | 148.1210                        | 0             |
| 22/09/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 3797.7700  | 3400.9700                     | 3.7978    | 3.4010                          | 0             |
| 22/09/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2038 On 05-November-26 |        |              | Bond Future | 151.1503   | 150.7459                      | 151.1503  | 150.7459                        | 0             |
| 22/09/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 4840.2900  | 4435.9100                     | 4.8403    | 4.4359                          | 0             |
| 22/09/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.1842    | 10.2055                       | 93.6957   | 93.5475                         | 43,903        |
| 22/09/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 10522.3800 | 10374.4600                    | 10.5224   | 10.3745                         | 0             |
| 22/09/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0.2600     | 0.4800                        | 0.0003    | 0.0005                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.2728    | 10.2949                       | 90.9090   | 90.7581                         | 38,801        |
| 22/09/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 2537.5400  | 2480.2400                     | 2.5375    | 2.4802                          | 680           |
| 22/09/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 2012.4400  | 2106.0000                     | 2.0124    | 2.1060                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 4140.2800  | 4051.8100                     | 4.1403    | 4.0518                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 963.8500   | 1026.2400                     | 0.9639    | 1.0262                          | 8,180         |
| 22/09/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 6124.0700  | 6008.8000                     | 6.1241    | 6.0088                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 408.9500   | 444.5400                      | 0.4090    | 0.4445                          | 680           |
| 22/09/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 7972.0400  | 7841.0700                     | 7.9720    | 7.8411                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 183.4800   | 203.3700                      | 0.1835    | 0.2034                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 9809.7700  | 9669.3500                     | 9.8098    | 9.6694                          | 475           |
| 22/09/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 79.7300    | 90.1700                       | 0.0797    | 0.0902                          | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 17302.9900 | 17152.3200                    | 17.3030   | 17.1523                         | 0             |
| 22/09/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.7400     | 0.9300                        | 0.0007    | 0.0009                          | 475           |
| 22/09/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.3673    | 10.3902                       | 92.5898   | 92.4361                         | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 4160.2000  | 4082.1600                     | 4.1602    | 4.0822                          | 1,460         |
| 22/09/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 1965.8900  | 2041.5400                     | 1.9659    | 2.0415                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 5923.1800  | 5821.6500                     | 5.9232    | 5.8217                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 1068.3800  | 1120.5400                     | 1.0684    | 1.1205                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 8606.6900  | 8481.2700                     | 8.6067    | 8.4813                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 442.9600   | 471.2300                      | 0.4430    | 0.4712                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 8863.3700  | 8736.3000                     | 8.8634    | 8.7363                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 408.2600   | 434.8800                      | 0.4083    | 0.4349                          | 1,460         |
| 22/09/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 10470.2900 | 10334.5300                    | 10.4703   | 10.3345                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 242.4900   | 260.4200                      | 0.2425    | 0.2604                          | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 11460.2900 | 11320.4500                    | 11.4603   | 11.3205                         | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 174.1500   | 188.0000                      | 0.1742    | 0.1880                          | 1,460         |
| 22/09/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 13067.4400 | 12922.5700                    | 13.0674   | 12.9226                         | 0             |
| 22/09/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 98.9800    | 107.8000                      | 0.0990    | 0.1078                          | 0             |
| 22/09/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.4741    | 10.4979                       | 89.7718   | 89.6150                         | 0             |
| 22/09/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 10843.0300 | 10711.8100                    | 10.8430   | 10.7118                         | 0             |
| 22/09/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 505.1300   | 530.6400                      | 0.5051    | 0.5306                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.5821    | 10.6068                       | 91.3392   | 91.1793                         | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2471.4400  | 2428.5800                     | 2.4714    | 2.4286                          | 2,300         |
| 22/09/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 6973.0700  | 7090.0600                     | 6.9731    | 7.0901                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 4344.6400  | 4272.9300                     | 4.3446    | 4.2729                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 3778.9000  | 3867.0400                     | 3.7789    | 3.8670                          | 2,300         |
| 22/09/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 5680.2000  | 5592.4900                     | 5.6802    | 5.5925                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 2666.5900  | 2738.7300                     | 2.6666    | 2.7387                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 6491.9900  | 6396.0900                     | 6.4920    | 6.3961                          | 0             |
| 22/09/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 2200.8500  | 2264.8000                     | 2.2009    | 2.2648                          | 2,300         |
| 22/09/2025 | 2043 On 06-November-25 |        |              | Bond Future | 113.5258   | 113.5226                      | 113.5258  | 113.5226                        | 0             |
| 22/09/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 3201.7433  | 3212.3920                     | 3.2017    | 3.2124                          | 0             |
| 22/09/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 105.9233   | 119.7720                      | 0.1059    | 0.1198                          | 0             |
| 22/09/2025 | 2043 On 05-February-26 |        |              | Bond Future | 112.8240   | 112.8207                      | 112.8240  | 112.8207                        | 0             |
| 22/09/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 3702.3513  | 3713.5301                     | 3.7024    | 3.7135                          | 0             |
| 22/09/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 538.3713   | 552.8101                      | 0.5384    | 0.5528                          | 0             |
| 22/09/2025 | 2043 On 07-May-26      |        |              | Bond Future | 114.9371   | 114.9336                      | 114.9371  | 114.9336                        | 0             |
| 22/09/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 4156.5784  | 4165.9781                     | 4.1566    | 4.1660                          | 0             |
| 22/09/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 919.4984   | 932.3681                      | 0.9195    | 0.9324                          | 0             |
| 22/09/2025 | 2043 On 06-August-26   |        |              | Bond Future | 114.2007   | 114.1970                      | 114.2007  | 114.1970                        | 0             |
| 22/09/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 4486.3605  | 4493.8658                     | 4.4864    | 4.4939                          | 0             |
| 22/09/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 1165.6405  | 1176.8258                     | 1.1656    | 1.1768                          | 0             |
| 22/09/2025 | 2043 On 05-November-26 |        |              | Bond Future | 116.2233   | 116.2191                      | 116.2233  | 116.2191                        | 0             |
| 22/09/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 4810.6573  | 4816.8843                     | 4.8107    | 4.8169                          | 0             |
| 22/09/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 1427.3573  | 1437.7543                     | 1.4274    | 1.4378                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.4492    | 10.4705                       | 88.7023   | 88.5489                         | 132,415       |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 5538.8300  | 5403.5500                     | 5.5388    | 5.4036                          | 11,000        |
| 22/09/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 58.8400    | 76.9300                       | 0.0588    | 0.0769                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 8630.6700  | 8479.2100                     | 8.6307    | 8.4792                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 3.3700     | 5.2800                        | 0.0034    | 0.0053                          | 11,000        |
| 22/09/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 9414.9900  | 9262.5800                     | 9.4150    | 9.2626                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 1.4700     | 2.4300                        | 0.0015    | 0.0024                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 10128.6100 | 9975.7300                     | 10.1286   | 9.9757                          | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 0.6600     | 1.1500                        | 0.0007    | 0.0012                          | 5,800         |
| 22/09/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 11295.2500 | 11142.0300                    | 11.2953   | 11.1420                         | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0.1600     | 0.3100                        | 0.0002    | 0.0003                          | 5,600         |
| 22/09/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 11582.4600 | 11429.2000                    | 11.5825   | 11.4292                         | 0             |
| 22/09/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0.1100     | 0.2200                        | 0.0001    | 0.0002                          | 5,800         |
| 22/09/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.5379    | 10.5599                       | 85.9490   | 85.7929                         | 16            |
| 22/09/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1161.0200  | 1137.3700                     | 1.1610    | 1.1374                          | 9,000         |
| 22/09/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 4582.2100  | 4714.7500                     | 4.5822    | 4.7148                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 3765.2500  | 3682.8000                     | 3.7653    | 3.6828                          | 9,000         |
| 22/09/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 1255.4000  | 1329.1400                     | 1.2554    | 1.3291                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 5446.7500  | 5338.0800                     | 5.4468    | 5.3381                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 619.1300   | 666.6500                      | 0.6191    | 0.6667                          | 4,500         |
| 22/09/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 6502.0200  | 6380.8600                     | 6.5020    | 6.3809                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 395.4500   | 430.4800                      | 0.3955    | 0.4305                          | 9,000         |
| 22/09/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 6772.9000  | 6648.9500                     | 6.7729    | 6.6490                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 351.6100   | 383.8500                      | 0.3516    | 0.3839                          | 4,500         |
| 22/09/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 7103.6100  | 6976.6800                     | 7.1036    | 6.9767                          | 0             |
| 22/09/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 307.2500   | 336.5100                      | 0.3073    | 0.3365                          | 0             |
| 22/09/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.6316    | 10.6544                       | 87.5382   | 87.3791                         | 0             |
| 22/09/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 8166.0500  | 8041.4400                     | 8.1661    | 8.0414                          | 0             |
| 22/09/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 579.5700   | 614.1100                      | 0.5796    | 0.6141                          | 0             |
| 22/09/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.7366    | 10.7603                       | 84.7531   | 84.5907                         | 0             |
| 22/09/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 10984.3500 | 10849.6400                    | 10.9844   | 10.8496                         | 0             |
| 22/09/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 560.8500   | 588.4900                      | 0.5609    | 0.5885                          | 0             |
| 22/09/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.8420    | 10.8665                       | 86.2326   | 86.0672                         | 0             |
| 22/09/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 5992.3100  | 5900.5300                     | 5.9923    | 5.9005                          | 0             |
| 22/09/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 2732.7200  | 2806.3300                     | 2.7327    | 2.8063                          | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 123.0312  | 123.2078                      | 123.0312  | 123.2078                        | 19,630        |
| 22/09/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 2378.8200 | 2202.2400                     | 2.3788    | 2.2022                          | 0             |
| 22/09/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 125.3231  | 125.5029                      | 125.3231  | 125.5029                        | 0             |
| 22/09/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 3673.1000 | 3852.9200                     | 3.6731    | 3.8529                          | 0             |
| 22/09/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 125.3701  | 125.5532                      | 125.3701  | 125.5532                        | 0             |
| 22/09/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 420.1400  | 603.1900                      | 0.4201    | 0.6032                          | 0             |
| 22/09/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 127.6923  | 127.8785                      | 127.6923  | 127.8785                        | 0             |
| 22/09/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 5312.2700 | 5498.4900                     | 5.3123    | 5.4985                          | 0             |
| 22/09/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 127.6179  | 127.8072                      | 127.6179  | 127.8072                        | 0             |
| 22/09/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 2137.8700 | 2327.2400                     | 2.1379    | 2.3272                          | 0             |
| 22/09/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 124.3147  | 125.3366                      | 124.3147  | 125.3366                        | 16,798        |
| 22/09/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 916.6100                      | 0.0000    | 0.9166                          | 0             |
| 22/09/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 105.3400  | 0.0000                        | 0.1053    | 0.0000                          | 0             |
| 22/09/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 124.2109  | 125.2519                      | 124.2109  | 125.2519                        | 0             |
| 22/09/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 1390.9300 | 2431.8700                     | 1.3909    | 2.4319                          | 0             |
| 22/09/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 126.5373  | 127.5979                      | 126.5373  | 127.5979                        | 0             |
| 22/09/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 2467.3400 | 3527.8600                     | 2.4673    | 3.5279                          | 0             |
| 22/09/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 126.4214  | 127.5012                      | 126.4214  | 127.5012                        | 0             |
| 22/09/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 3151.4100 | 4231.1700                     | 3.1514    | 4.2312                          | 0             |
| 22/09/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 128.6620  | 129.7604                      | 128.6620  | 129.7604                        | 0             |
| 22/09/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 4821.9800 | 5920.4400                     | 4.8220    | 5.9204                          | 0             |
| 22/09/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1211.0770 | 1209.4040                     | 1211.0770 | 1,209.4040                      | 0             |
| 22/09/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1233.3400 | 1231.6360                     | 1233.3400 | 1,231.6360                      | 0             |
| 22/09/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1256.1530 | 1254.4140                     | 1256.1530 | 1,254.4140                      | 0             |
| 22/09/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1278.9000 | 1277.1200                     | 1278.9000 | 1,277.1200                      | 0             |
| 22/09/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1301.5740 | 1299.7500                     | 1301.5740 | 1,299.7500                      | 0             |
| 22/09/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1502.0690 | 1497.8070                     | 1502.0690 | 1,497.8070                      | 0             |
| 22/09/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1529.6810 | 1525.3410                     | 1529.6810 | 1,525.3410                      | 0             |
| 22/09/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1557.9760 | 1553.5510                     | 1557.9760 | 1,553.5510                      | 0             |
| 22/09/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1586.1890 | 1581.6710                     | 1586.1890 | 1,581.6710                      | 0             |
| 22/09/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1614.3100 | 1609.6980                     | 1614.3100 | 1,609.6980                      | 0             |
| 22/09/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1264.7500 | 1262.4370                     | 1264.7500 | 1,262.4370                      | 76            |
| 22/09/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1287.9990 | 1285.6440                     | 1287.9990 | 1,285.6440                      | 0             |
| 22/09/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1311.8240 | 1309.4210                     | 1311.8240 | 1,309.4210                      | 0             |
| 22/09/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1335.5790 | 1333.1230                     | 1335.5790 | 1,333.1230                      | 0             |
| 22/09/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1359.2580 | 1356.7450                     | 1359.2580 | 1,356.7450                      | 0             |
| 22/09/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 22/09/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500     | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 22/09/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 22/09/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.7710     | 9.8080                        | 88.9183   | 88.7353                         | 0             |
| 22/09/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 10268.1100 | 10085.0400                    | 10.2681   | 10.0850                         | 0             |
| 22/09/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.8746     | 9.9132                        | 90.5746   | 90.3882                         | 0             |
| 22/09/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 7379.1700  | 7192.7200                     | 7.3792    | 7.1927                          | 0             |
| 22/09/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 9.9783     | 10.0188                       | 88.4762   | 88.2862                         | 0             |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield    | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 7595.6300    | 7405.6200                     | 7.5956    | 7.4056                          | 0             |
| 22/09/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.0967      | 10.1392                       | 90.1140   | 89.9202                         | 0             |
| 22/09/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 8245.3900    | 8051.5400                     | 8.2454    | 8.0515                          | 0             |
| 22/09/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.2338      | 10.2785                       | 87.9172   | 87.7197                         | 0             |
| 22/09/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 2588.8300    | 2391.3000                     | 2.5888    | 2.3913                          | 0             |
| 22/09/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES42 On 06-November-25 |          |              | Bond Future | 10.4658      | 10.4872                       | 85.1111   | 84.9647                         | 0             |
| 22/09/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 11777.2100   | 11630.7900                    | 11.7772   | 11.6308                         | 0             |
| 22/09/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES42 On 05-February-26 |          |              | Bond Future | 10.5560      | 10.5781                       | 86.6965   | 86.5473                         | 0             |
| 22/09/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 8096.7900    | 7947.6100                     | 8.0968    | 7.9476                          | 0             |
| 22/09/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.6498      | 10.6727                       | 84.0554   | 83.9033                         | 0             |
| 22/09/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 9413.9800    | 9261.8900                     | 9.4140    | 9.2619                          | 0             |
| 22/09/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.7511      | 10.7749                       | 85.6102   | 85.4551                         | 0             |
| 22/09/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 11135.8600   | 10980.7300                    | 11.1359   | 10.9807                         | 0             |
| 22/09/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.8616      | 10.8863                       | 82.8619   | 82.7037                         | 0             |
| 22/09/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 4897.0800    | 4738.8700                     | 4.8971    | 4.7389                          | 0             |
| 22/09/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1243.0040    | 1240.7670                     | 1243.0040 | 1,240.7670                      | 606           |
| 22/09/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1310040.0000 | 1287670.0000                  | 131.0040  | 128.7670                        | 0             |
| 22/09/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1265.8540    | 1263.5750                     | 1265.8540 | 1,263.5750                      | 8             |
| 22/09/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1158540.0000 | 1135750.0000                  | 115.8540  | 113.5750                        | 0             |
| 22/09/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1289.2690    | 1286.9450                     | 1289.2690 | 1,286.9450                      | 42            |
| 22/09/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1122690.0000 | 1099450.0000                  | 112.2690  | 109.9450                        | 0             |
| 22/09/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1312.6150    | 1310.2390                     | 1312.6150 | 1,310.2390                      | 0             |

| Date       | Contract Details        | Strike   | Call/<br>Put | Product            | MTM Yield    | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | GOVI On 06-August-26    | 1,189.00 | Call         | GOVI               | 1236150.0000 | 1212390.0000                  | 123.6150  | 121.2390                        | 0             |
| 22/09/2025 | GOVI On 06-August-26    | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GOVI On 05-November-26  |          |              | GOVI               | 1335.8870    | 1333.4560                     | 1335.8870 | 1,333.4560                      | 0             |
| 22/09/2025 | GOVI On 05-November-26  | 1,277.00 | Call         | GOVI               | 588870.0000  | 564560.0000                   | 58.8870   | 56.4560                         | 0             |
| 22/09/2025 | GOVI On 05-November-26  | 1,277.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 22/09/2025 | I258 On 06-November-25  |          |              | Bond Future        | 113.2267     | 113.2232                      | 113.2267  | 113.2232                        | 0             |
| 22/09/2025 | I258 On 06-November-25  | 112.39   | Call         | Bond Future        | 1913.2857    | 1957.7581                     | 1.9133    | 1.9578                          | 0             |
| 22/09/2025 | I258 On 06-November-25  | 112.39   | Put          | Bond Future        | 1076.5957    | 1124.6081                     | 1.0766    | 1.1246                          | 0             |
| 22/09/2025 | I258 On 05-February-26  |          |              | Bond Future        | 112.5193     | 112.5158                      | 112.5193  | 112.5158                        | 0             |
| 22/09/2025 | I258 On 05-February-26  | 111.65   | Call         | Bond Future        | 3015.2543    | 3041.0777                     | 3.0153    | 3.0411                          | 0             |
| 22/09/2025 | I258 On 05-February-26  | 111.65   | Put          | Bond Future        | 2146.0043    | 2175.3077                     | 2.1460    | 2.1753                          | 0             |
| 22/09/2025 | I258 On 07-May-26       |          |              | Bond Future        | 114.6266     | 114.6228                      | 114.6266  | 114.6228                        | 0             |
| 22/09/2025 | I258 On 07-May-26       | 113.73   | Call         | Bond Future        | 3853.8329    | 3873.8900                     | 3.8538    | 3.8739                          | 0             |
| 22/09/2025 | I258 On 07-May-26       | 113.73   | Put          | Bond Future        | 2957.1929    | 2981.0500                     | 2.9572    | 2.9810                          | 0             |
| 22/09/2025 | I258 On 06-August-26    |          |              | Bond Future        | 113.8844     | 113.8806                      | 113.8844  | 113.8806                        | 0             |
| 22/09/2025 | I258 On 06-August-26    | 112.95   | Call         | Bond Future        | 4516.3652    | 4533.1396                     | 4.5164    | 4.5331                          | 0             |
| 22/09/2025 | I258 On 06-August-26    | 112.95   | Put          | Bond Future        | 3581.9352    | 3602.5096                     | 3.5819    | 3.6025                          | 0             |
| 22/09/2025 | I258 On 05-November-26  |          |              | Bond Future        | 115.9014     | 115.8971                      | 115.9014  | 115.8971                        | 0             |
| 22/09/2025 | I258 On 05-November-26  | 114.95   | Call         | Bond Future        | 5124.8930    | 5139.3983                     | 5.1249    | 5.1394                          | 0             |
| 22/09/2025 | I258 On 05-November-26  | 114.95   | Put          | Bond Future        | 4173.4630    | 4192.2883                     | 4.1735    | 4.1923                          | 0             |
| 22/09/2025 | IGOV On 06-November-25  |          |              | Index Future       | 396.6120     | 397.0050                      | 396.6120  | 397.0050                        | 762           |
| 22/09/2025 | IGOV On 05-February-26  |          |              | Index Future       | 404.0000     | 404.4000                      | 404.0000  | 404.4000                        | 0             |
| 22/09/2025 | IGOV On 07-May-26       |          |              | Index Future       | 411.5680     | 411.9740                      | 411.5680  | 411.9740                        | 0             |
| 22/09/2025 | IGOV On 06-August-26    |          |              | Index Future       | 419.1140     | 419.5250                      | 419.1140  | 419.5250                        | 0             |
| 22/09/2025 | IGOV On 05-November-26  |          |              | Index Future       | 426.6370     | 427.0510                      | 426.6370  | 427.0510                        | 0             |
| 22/09/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 22/09/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 22/09/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 22/09/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.2700      | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 22/09/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.3000      | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 22/09/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.8000      | 79.8000                       | 79.8000   | 79.8000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 22/09/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 22/09/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 22/09/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 22/09/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 22/09/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 22/09/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 22/09/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 8.3400                          | 0             |
| 22/09/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 22/09/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 22/09/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 22/09/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.6810    | 8.7227                        | 108.2167  | 107.9833                        | 27,969        |
| 22/09/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 8761.2800 | 8527.8800                     | 8.7613    | 8.5279                          | 0             |
| 22/09/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R033 On 05-February-26  |        |              | Bond Future            | 8.7423    | 8.7860                        | 110.2061  | 109.9684                        | 0             |
| 22/09/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 9001.2500 | 8765.2600                     | 9.0013    | 8.7653                          | 0             |
| 22/09/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 4.9300    | 6.6800                        | 0.0049    | 0.0067                          | 0             |
| 22/09/2025 | R033 On 07-May-26       |        |              | Bond Future            | 8.8053    | 8.8512                        | 107.2005  | 106.9582                        | 0             |
| 22/09/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 7958.9600 | 7725.9200                     | 7.9590    | 7.7259                          | 0             |
| 22/09/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 46.7100   | 55.9100                       | 0.0467    | 0.0559                          | 0             |
| 22/09/2025 | R033 On 06-August-26    |        |              | Bond Future            | 8.8810    | 8.9294                        | 109.1599  | 108.9130                        | 0             |
| 22/09/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 6894.5500 | 6672.3800                     | 6.8946    | 6.6724                          | 0             |
| 22/09/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 188.8800  | 213.6400                      | 0.1889    | 0.2136                          | 0             |
| 22/09/2025 | R033 On 05-November-26  |        |              | Bond Future            | 8.9712    | 9.0223                        | 106.0283  | 105.7766                        | 0             |
| 22/09/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 3003.0400 | 2850.0800                     | 3.0030    | 2.8501                          | 0             |
| 22/09/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1251.6500 | 1350.3100                     | 1.2517    | 1.3503                          | 0             |
| 22/09/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.1517    | 9.1985                        | 100.0334  | 99.7484                         | 121,107       |
| 22/09/2025 | R035 On 06-November-25  | 9.77   | Call         | Bond Future            | 3784.5000 | 3541.0900                     | 3.7845    | 3.5411                          | 250           |
| 22/09/2025 | R035 On 06-November-25  | 9.77   | Put          | Bond Future            | 102.6200  | 144.2500                      | 0.1026    | 0.1443                          | 0             |
| 22/09/2025 | R035 On 06-November-25  | 9.91   | Call         | Bond Future            | 4539.5300 | 4278.7500                     | 4.5395    | 4.2788                          | 2,000         |
| 22/09/2025 | R035 On 06-November-25  | 9.91   | Put          | Bond Future            | 49.4100   | 73.6700                       | 0.0494    | 0.0737                          | 0             |
| 22/09/2025 | R035 On 06-November-25  | 10.08  | Call         | Bond Future            | 5477.5400 | 5203.7300                     | 5.4775    | 5.2037                          | 300           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 18.2500    | 29.4800                       | 0.0183    | 0.0295                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 5866.1800  | 5589.0200                     | 5.8662    | 5.5890                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 11.6800    | 19.5600                       | 0.0117    | 0.0196                          | 250           |
| 22/09/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 6698.1300  | 6416.5600                     | 6.6981    | 6.4166                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 4.2600     | 7.7300                        | 0.0043    | 0.0077                          | 50            |
| 22/09/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 7304.9400  | 7021.7400                     | 7.3049    | 7.0217                          | 2,000         |
| 22/09/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 1.9700     | 3.8100                        | 0.0020    | 0.0038                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 7469.7500  | 7186.2400                     | 7.4698    | 7.1862                          | 2,000         |
| 22/09/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 1.5900     | 3.1200                        | 0.0016    | 0.0031                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 7798.3400  | 7514.3500                     | 7.7983    | 7.5144                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 1.0200     | 2.0700                        | 0.0010    | 0.0021                          | 250           |
| 22/09/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 8234.2900  | 7949.8800                     | 8.2343    | 7.9499                          | 300           |
| 22/09/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 0.5500     | 1.1800                        | 0.0006    | 0.0012                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 8775.5800  | 8490.8600                     | 8.7756    | 8.4909                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0.2500     | 0.5700                        | 0.0003    | 0.0006                          | 8,500         |
| 22/09/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 10163.2600 | 9878.2600                     | 10.1633   | 9.8783                          | 2,000         |
| 22/09/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0.0300     | 0.0700                        | 0.0000    | 0.0001                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 10216.0500 | 9931.0600                     | 10.2161   | 9.9311                          | 250           |
| 22/09/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0.0200     | 0.0700                        | 0.0000    | 0.0001                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 10479.4300 | 10194.4100                    | 10.4794   | 10.1944                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0200     | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 11522.4500 | 11237.4200                    | 11.5225   | 11.2374                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 12701.4900 | 12416.4500                    | 12.7015   | 12.4165                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 22/09/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 12802.9900 | 12517.9500                    | 12.8030   | 12.5180                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 22/09/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 13908.9100 | 13623.8700                    | 13.9089   | 13.6239                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 22/09/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 15288.7000 | 15003.6600                    | 15.2887   | 15.0037                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 22/09/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 15483.3200 | 15198.2800                    | 15.4833   | 15.1983                         | 0             |
| 22/09/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 22/09/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.2247     | 9.2735                        | 101.8723  | 101.5821                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 5698.3100  | 5453.7500                     | 5.6983    | 5.4538                          | 250           |
| 22/09/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 267.6100   | 313.2900                      | 0.2676    | 0.3133                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 7040.9600  | 6777.2900                     | 7.0410    | 6.7773                          | 2,000         |
| 22/09/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 132.4800   | 159.0500                      | 0.1325    | 0.1591                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 8212.7000  | 7938.3800                     | 8.2127    | 7.9384                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 70.0000    | 85.9200                       | 0.0700    | 0.0859                          | 250           |
| 22/09/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 8827.1500  | 8548.8600                     | 8.8272    | 8.5489                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 49.3400    | 61.2900                       | 0.0493    | 0.0613                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 9594.6800  | 9312.6400                     | 9.5947    | 9.3126                          | 2,000         |
| 22/09/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 31.3700    | 39.5700                       | 0.0314    | 0.0396                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 9900.9700  | 9617.7400                     | 9.9010    | 9.6177                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 26.0400    | 33.0500                       | 0.0260    | 0.0331                          | 0             |
| 22/09/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 10765.0300 | 10479.2200                    | 10.7650   | 10.4792                         | 0             |
| 22/09/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 15.1300    | 19.5600                       | 0.0151    | 0.0196                          | 250           |
| 22/09/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 16931.5000 | 16641.3000                    | 16.9315   | 16.6413                         | 0             |
| 22/09/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0800     | 0.1200                        | 0.0001    | 0.0001                          | 2,000         |
| 22/09/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.2943     | 9.3452                        | 99.2528   | 98.9570                         | 0             |
| 22/09/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 3557.7500  | 3386.7600                     | 3.5578    | 3.3868                          | 250           |
| 22/09/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 1569.8400  | 1694.6000                     | 1.5698    | 1.6946                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 3626.2300  | 3453.0200                     | 3.6262    | 3.4530                          | 200           |
| 22/09/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 1524.9300  | 1647.4700                     | 1.5249    | 1.6475                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 3800.8800  | 3622.1700                     | 3.8009    | 3.6222                          | 350           |
| 22/09/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 1416.8800  | 1533.9200                     | 1.4169    | 1.5339                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 5491.2300  | 5269.6000                     | 5.4912    | 5.2696                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 720.8600   | 794.9800                      | 0.7209    | 0.7950                          | 250           |
| 22/09/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 5576.0100  | 5352.6000                     | 5.5760    | 5.3526                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 696.5700   | 768.9100                      | 0.6966    | 0.7689                          | 200           |
| 22/09/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 5790.4300  | 5562.7000                     | 5.7904    | 5.5627                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 639.0600   | 707.0800                      | 0.6391    | 0.7071                          | 350           |
| 22/09/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 7735.7400  | 7477.5000                     | 7.7357    | 7.4775                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 288.6600   | 326.1700                      | 0.2887    | 0.3262                          | 250           |
| 22/09/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 7829.4500  | 7570.0800                     | 7.8295    | 7.5701                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 277.4400   | 313.8200                      | 0.2774    | 0.3138                          | 200           |
| 22/09/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 8064.6400  | 7802.5400                     | 8.0646    | 7.8025                          | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 251.0000   | 284.6500                      | 0.2510    | 0.2847                          | 350           |
| 22/09/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 8776.6500  | 8507.2800                     | 8.7767    | 8.5073                          | 0             |
| 22/09/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 184.1500   | 210.5300                      | 0.1842    | 0.2105                          | 0             |
| 22/09/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.3759     | 9.4291                        | 101.0675  | 100.7660                        | 0             |
| 22/09/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2598.7300  | 2474.0900                     | 2.5987    | 2.4741                          | 250           |
| 22/09/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 3490.4900  | 3667.2700                     | 3.4905    | 3.6673                          | 0             |
| 22/09/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 3962.9600  | 3792.1000                     | 3.9630    | 3.7921                          | 0             |
| 22/09/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 2032.5200  | 2163.0800                     | 2.0325    | 2.1631                          | 250           |
| 22/09/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 5742.0300  | 5527.4600                     | 5.7420    | 5.5275                          | 0             |
| 22/09/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 1094.7000  | 1181.5500                     | 1.0947    | 1.1816                          | 250           |
| 22/09/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 9327.1700  | 9061.7300                     | 9.3272    | 9.0617                          | 0             |
| 22/09/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 340.4800   | 376.4600                      | 0.3405    | 0.3765                          | 0             |
| 22/09/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.4723     | 9.5279                        | 98.3344   | 98.0274                         | 0             |
| 22/09/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 4953.5800  | 4763.6700                     | 4.9536    | 4.7637                          | 0             |
| 22/09/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 1927.6300  | 2044.7300                     | 1.9276    | 2.0447                          | 0             |
| 22/09/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.7622     | 9.8090                        | 109.1296  | 108.7798                        | 6,697         |
| 22/09/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 8604.5800  | 8256.9900                     | 8.6046    | 8.2570                          | 1,770         |
| 22/09/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 2.3500     | 4.5800                        | 0.0024    | 0.0046                          | 0             |
| 22/09/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 10310.4600 | 9961.0600                     | 10.3105   | 9.9611                          | 0             |
| 22/09/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0.3200     | 0.7400                        | 0.0003    | 0.0007                          | 0             |
| 22/09/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 17022.5700 | 16672.7500                    | 17.0226   | 16.6728                         | 0             |
| 22/09/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,770         |
| 22/09/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.8470     | 9.8956                        | 111.1357  | 110.7795                        | 0             |
| 22/09/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 10895.9300 | 10551.5200                    | 10.8959   | 10.5515                         | 0             |
| 22/09/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 45.5100    | 57.3300                       | 0.0455    | 0.0573                          | 0             |
| 22/09/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.9338     | 9.9844                        | 107.7059  | 107.3430                        | 0             |
| 22/09/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 10081.4900 | 9751.7500                     | 10.0815   | 9.7518                          | 0             |
| 22/09/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 224.7700   | 258.0000                      | 0.2248    | 0.2580                          | 0             |
| 22/09/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.0311    | 10.0836                       | 109.6744  | 109.3046                        | 0             |
| 22/09/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 11642.6300 | 11309.8300                    | 11.6426   | 11.3098                         | 0             |
| 22/09/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 325.1000   | 362.1900                      | 0.3251    | 0.3622                          | 0             |
| 22/09/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.1385    | 10.1933                       | 106.1103  | 105.7336                        | 0             |
| 22/09/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 6044.3700  | 5805.0700                     | 6.0444    | 5.8051                          | 0             |
| 22/09/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 2140.0400  | 2277.4200                     | 2.1400    | 2.2774                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.3356    | 10.3568                       | 113.0009  | 112.7894                        | 28,866        |
| 22/09/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 12788.5100 | 12578.2100                    | 12.7885   | 12.5782                         | 0             |
| 22/09/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 1.8500     | 3.0900                        | 0.0019    | 0.0031                          | 0             |
| 22/09/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.4169    | 10.4389                       | 115.0783  | 114.8628                        | 0             |
| 22/09/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 10125.3000 | 9947.1200                     | 10.1253   | 9.9471                          | 0             |
| 22/09/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 380.8000   | 418.1400                      | 0.3808    | 0.4181                          | 0             |
| 22/09/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.4994    | 10.5220                       | 111.3443  | 111.1247                        | 10,000        |
| 22/09/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 11276.1900 | 11100.6800                    | 11.2762   | 11.1007                         | 0             |
| 22/09/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 707.0400   | 751.1300                      | 0.7070    | 0.7511                          | 0             |
| 22/09/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.5895    | 10.6130                       | 113.3792  | 113.1553                        | 0             |
| 22/09/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 14955.4400 | 14767.1200                    | 14.9554   | 14.7671                         | 0             |
| 22/09/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 687.5500   | 723.0900                      | 0.6876    | 0.7231                          | 0             |
| 22/09/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.6866    | 10.7109                       | 109.5016  | 109.2734                        | 0             |
| 22/09/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 8310.6300  | 8181.2800                     | 8.3106    | 8.1813                          | 0             |
| 22/09/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 3584.8100  | 3683.6400                     | 3.5848    | 3.6836                          | 0             |
| 22/09/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.4270     | 7.4385                        | 107.3013  | 107.2890                        | 74,785        |
| 22/09/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 750.3900   | 738.0700                      | 0.7504    | 0.7381                          | 0             |
| 22/09/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.4235     | 7.4385                        | 103.9697  | 103.9571                        | 0             |
| 22/09/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 838.3700   | 826.0300                      | 0.8384    | 0.8260                          | 0             |
| 22/09/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 1.0500     | 1.2700                        | 0.0011    | 0.0013                          | 0             |
| 22/09/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.4057     | 7.4273                        | 105.8923  | 105.8794                        | 0             |
| 22/09/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 767.5200   | 755.2500                      | 0.7675    | 0.7553                          | 0             |
| 22/09/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 5.1700     | 5.8000                        | 0.0052    | 0.0058                          | 0             |
| 22/09/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.4112     | 7.4487                        | 102.5230  | 102.5096                        | 0             |
| 22/09/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 426.5300   | 414.6100                      | 0.4265    | 0.4146                          | 0             |
| 22/09/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 12.8600    | 14.3700                       | 0.0129    | 0.0144                          | 0             |
| 22/09/2025 | R186 On 05-November-26 |        |              | Bond Future | 7.9864     | 8.1070                        | 104.3142  | 104.3002                        | 0             |
| 22/09/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 63.1700    | 56.0200                       | 0.0632    | 0.0560                          | 0             |
| 22/09/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 47.6500    | 54.5100                       | 0.0477    | 0.0545                          | 0             |
| 22/09/2025 | R202 On 06-November-25 |        |              | Bond Future | 279.4484   | 279.4397                      | 279.4484  | 279.4397                        | 1,033         |
| 22/09/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 3808.4100  | 3799.7100                     | 3.8084    | 3.7997                          | 0             |
| 22/09/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R202 On 05-February-26 |        |              | Bond Future | 279.3020  | 279.2931                      | 279.3020  | 279.2931                        | 0             |
| 22/09/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 1481.9800 | 1473.0900                     | 1.4820    | 1.4731                          | 0             |
| 22/09/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R202 On 07-May-26      |        |              | Bond Future | 284.5334  | 284.5241                      | 284.5334  | 284.5241                        | 0             |
| 22/09/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 6983.4400 | 6974.1000                     | 6.9834    | 6.9741                          | 0             |
| 22/09/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R202 On 06-August-26   |        |              | Bond Future | 284.3660  | 284.3560                      | 284.3660  | 284.3560                        | 0             |
| 22/09/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 5505.9900 | 5495.9600                     | 5.5060    | 5.4960                          | 0             |
| 22/09/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R202 On 05-November-26 |        |              | Bond Future | 289.4068  | 289.3955                      | 289.4068  | 289.3955                        | 0             |
| 22/09/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 8946.7500 | 8935.4800                     | 8.9468    | 8.9355                          | 0             |
| 22/09/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.4256    | 9.4621                        | 79.9630   | 79.7589                         | 25,755        |
| 22/09/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 9533.8100 | 9329.6600                     | 9.5338    | 9.3297                          | 0             |
| 22/09/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0.0100    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.4966    | 9.5343                        | 81.4330   | 81.2251                         | 0             |
| 22/09/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 7484.0700 | 7288.1000                     | 7.4841    | 7.2881                          | 0             |
| 22/09/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 62.9500   | 74.8900                       | 0.0630    | 0.0749                          | 0             |
| 22/09/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.5690    | 9.6081                        | 79.7873   | 79.5755                         | 0             |
| 22/09/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 7818.7300 | 7629.2500                     | 7.8187    | 7.6293                          | 0             |
| 22/09/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 201.2800  | 223.6500                      | 0.2013    | 0.2237                          | 0             |
| 22/09/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.6511    | 9.6919                        | 81.2460   | 81.0301                         | 0             |
| 22/09/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 8870.2300 | 8679.2300                     | 8.8702    | 8.6792                          | 0             |
| 22/09/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 290.7000  | 315.6600                      | 0.2907    | 0.3157                          | 0             |
| 22/09/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.7432    | 9.7855                        | 79.5169   | 79.2969                         | 0             |
| 22/09/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 4641.9200 | 4505.4800                     | 4.6419    | 4.5055                          | 0             |
| 22/09/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 1712.0700 | 1795.6100                     | 1.7121    | 1.7956                          | 0             |
| 22/09/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.1547  | 253.0299                      | 253.1547  | 253.0299                        | 1,185         |
| 22/09/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1014.7300 | 889.8700                      | 1.0147    | 0.8899                          | 0             |
| 22/09/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.8705  | 257.7432                      | 257.8705  | 257.7432                        | 0             |
| 22/09/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4770.4500 | 4643.2000                     | 4.7705    | 4.6432                          | 0             |
| 22/09/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.2135   | 259.0838                      | 259.2135  | 259.0838                        | 0             |
| 22/09/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3813.4700  | 3683.7500                     | 3.8135    | 3.6838                          | 0             |
| 22/09/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.0154   | 263.8825                      | 264.0154  | 263.8825                        | 0             |
| 22/09/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4175.4000  | 4042.5000                     | 4.1754    | 4.0425                          | 0             |
| 22/09/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.1529   | 265.0171                      | 265.1529  | 265.0171                        | 0             |
| 22/09/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11822.8900 | 11687.0700                    | 11.8229   | 11.6871                         | 0             |
| 22/09/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.1853     | 8.2167                        | 96.3593   | 96.2303                         | 84,123        |
| 22/09/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7289.7000  | 7160.7200                     | 7.2897    | 7.1607                          | 0             |
| 22/09/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.2339     | 8.2672                        | 98.1307   | 97.9993                         | 23            |
| 22/09/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6273.4800  | 6145.0700                     | 6.2735    | 6.1451                          | 0             |
| 22/09/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 13.0000    | 15.9500                       | 0.0130    | 0.0160                          | 0             |
| 22/09/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.2775     | 8.3129                        | 96.3934   | 96.2596                         | 0             |
| 22/09/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 5634.1700  | 5510.8000                     | 5.6342    | 5.5108                          | 0             |
| 22/09/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 85.5200    | 95.9800                       | 0.0855    | 0.0960                          | 0             |
| 22/09/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.3360     | 8.3739                        | 98.1562   | 98.0196                         | 0             |
| 22/09/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4969.9800  | 4853.2000                     | 4.9700    | 4.8532                          | 0             |
| 22/09/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 229.9600   | 249.7700                      | 0.2300    | 0.2498                          | 0             |
| 22/09/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.4179     | 8.4584                        | 96.3238   | 96.1845                         | 0             |
| 22/09/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2458.4500  | 2381.3100                     | 2.4585    | 2.3813                          | 0             |
| 22/09/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1323.9800  | 1386.1400                     | 1.3240    | 1.3861                          | 0             |
| 22/09/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.1312    | 10.1524                       | 73.3324   | 73.2032                         | 36,622        |
| 22/09/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 8400.5800  | 8271.8100                     | 8.4006    | 8.2718                          | 0             |
| 22/09/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 0.5300     | 0.9300                        | 0.0005    | 0.0009                          | 0             |
| 22/09/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.2135    | 10.2354                       | 74.6805   | 74.5489                         | 0             |
| 22/09/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 6131.4400  | 6022.4000                     | 6.1314    | 6.0224                          | 0             |
| 22/09/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 226.1100   | 248.6000                      | 0.2261    | 0.2486                          | 0             |
| 22/09/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.2927    | 10.3153                       | 72.7632   | 72.6292                         | 0             |
| 22/09/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 7239.0600  | 7131.1300                     | 7.2391    | 7.1311                          | 0             |
| 22/09/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 419.3200   | 445.4200                      | 0.4193    | 0.4454                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.3811    | 10.4045                       | 74.0935   | 73.9569                         | 0             |
| 22/09/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 8955.0600  | 8842.4900                     | 8.9551    | 8.8425                          | 0             |
| 22/09/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 487.3700   | 511.4500                      | 0.4874    | 0.5115                          | 0             |
| 22/09/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.4791    | 10.5034                       | 72.0932   | 71.9539                         | 0             |
| 22/09/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 5010.2800  | 4932.7000                     | 5.0103    | 4.9327                          | 0             |
| 22/09/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 2268.2100  | 2329.9300                     | 2.2682    | 2.3299                          | 0             |
| 22/09/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.4438    | 10.4651                       | 87.1707   | 87.0101                         | 221,633       |
| 22/09/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 8931.9600  | 8773.2800                     | 8.9320    | 8.7733                          | 0             |
| 22/09/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3.4700     | 5.4500                        | 0.0035    | 0.0055                          | 0             |
| 22/09/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.5316    | 10.5536                       | 88.7732   | 88.6096                         | 0             |
| 22/09/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 6857.0400  | 6728.8000                     | 6.8570    | 6.7288                          | 0             |
| 22/09/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 391.4000   | 426.7600                      | 0.3914    | 0.4268                          | 0             |
| 22/09/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.6160    | 10.6388                       | 85.9748   | 85.8080                         | 260           |
| 22/09/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 8151.8500  | 8023.5000                     | 8.1519    | 8.0235                          | 0             |
| 22/09/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 657.3800   | 695.7600                      | 0.6574    | 0.6958                          | 0             |
| 22/09/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.7096    | 10.7332                       | 87.5464   | 87.3764                         | 0             |
| 22/09/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 11293.4600 | 11152.9000                    | 11.2935   | 11.1529                         | 0             |
| 22/09/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 596.2900   | 625.6800                      | 0.5963    | 0.6257                          | 0             |
| 22/09/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.8122    | 10.8366                       | 84.6398   | 84.4666                         | 0             |
| 22/09/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 6237.8100  | 6141.1000                     | 6.2378    | 6.1411                          | 0             |
| 22/09/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 2822.7500  | 2899.2500                     | 2.8228    | 2.8993                          | 0             |
| 22/09/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/09/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |