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## INTEREST RATE DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 141.6625  | 141.6806                      | 141.6625  | 141.6806                        | 4,619         |
| 13/10/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1872.4800 | 1890.5600                     | 1.8725    | 1.8906                          | 0             |
| 13/10/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 144.2721  | 144.2904                      | 144.2721  | 144.2904                        | 0             |
| 13/10/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4162.1000 | 4180.3600                     | 4.1621    | 4.1804                          | 0             |
| 13/10/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 145.5002  | 145.5185                      | 145.5002  | 145.5185                        | 0             |
| 13/10/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3680.2000 | 3698.5400                     | 3.6802    | 3.6985                          | 0             |
| 13/10/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 148.1993  | 148.2176                      | 148.1993  | 148.2176                        | 0             |
| 13/10/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4099.2800 | 4117.6400                     | 4.0993    | 4.1176                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2029 On 05-November-26 |        |              | Bond Future | 149.3668  | 149.3846                      | 149.3668  | 149.3846                        | 0             |
| 13/10/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 1806.7500 | 1824.6000                     | 1.8068    | 1.8246                          | 0             |
| 13/10/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.8389    | 7.8189                        | 102.7896  | 102.8609                        | 121,755       |
| 13/10/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 3068.9300 | 3140.1800                     | 3.0689    | 3.1402                          | 300           |
| 13/10/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 4759.4500 | 4830.6900                     | 4.7595    | 4.8307                          | 300           |
| 13/10/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 5822.5200 | 5893.7600                     | 5.8225    | 5.8938                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7583.8000 | 7655.0400                     | 7.5838    | 7.6550                          | 0             |
| 13/10/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 13/10/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.8710    | 7.8495                        | 100.6498  | 100.7222                        | 74,850        |
| 13/10/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5271.0700 | 5343.4800                     | 5.2711    | 5.3435                          | 0             |
| 13/10/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0.1200    | 0.1200                        | 0.0001    | 0.0001                          | 0             |
| 13/10/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.9082    | 7.8850                        | 102.5038  | 102.5775                        | 0             |
| 13/10/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4584.9000 | 4658.2100                     | 4.5849    | 4.6582                          | 0             |
| 13/10/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 8.5600    | 8.1700                        | 0.0086    | 0.0082                          | 0             |
| 13/10/2025 | 2030 On 06-August-26   |        |              | Bond Future | 7.9614    | 7.9363                        | 100.3712  | 100.4460                        | 0             |
| 13/10/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3726.3000 | 3798.2900                     | 3.7263    | 3.7983                          | 0             |
| 13/10/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 58.8300   | 56.0000                       | 0.0588    | 0.0560                          | 0             |
| 13/10/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.0195    | 7.9923                        | 102.1436  | 102.2194                        | 0             |
| 13/10/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1682.0600 | 1735.7500                     | 1.6821    | 1.7358                          | 0             |
| 13/10/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 653.9100  | 631.7400                      | 0.6539    | 0.6317                          | 0             |
| 13/10/2025 | 2031 On 06-November-25 |        |              | Bond Future | 112.4058  | 112.4617                      | 112.4058  | 112.4617                        | 2,442         |
| 13/10/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 2715.8000 | 2771.7200                     | 2.7158    | 2.7717                          | 0             |
| 13/10/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2031 On 05-February-26 |        |              | Bond Future | 112.0854  | 112.1421                      | 112.0854  | 112.1421                        | 0             |
| 13/10/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 721.9600  | 763.0600                      | 0.7220    | 0.7631                          | 0             |
| 13/10/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 396.6000  | 380.9400                      | 0.3966    | 0.3809                          | 0             |
| 13/10/2025 | 2031 On 07-May-26      |        |              | Bond Future | 114.1768  | 114.2345                      | 114.1768  | 114.2345                        | 0             |
| 13/10/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 868.2900  | 907.0400                      | 0.8683    | 0.9070                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 531.4900   | 512.5100                      | 0.5315    | 0.5125                          | 0             |
| 13/10/2025 | 2031 On 06-August-26   |        |              | Bond Future | 113.8632   | 113.9213                      | 113.8632  | 113.9213                        | 0             |
| 13/10/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 817.5200   | 851.6900                      | 0.8175    | 0.8517                          | 0             |
| 13/10/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 764.3200   | 740.4300                      | 0.7643    | 0.7404                          | 0             |
| 13/10/2025 | 2031 On 05-November-26 |        |              | Bond Future | 115.9008   | 115.9596                      | 115.9008  | 115.9596                        | 0             |
| 13/10/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4424.2900  | 4482.4600                     | 4.4243    | 4.4825                          | 0             |
| 13/10/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 13.4800    | 12.8300                       | 0.0135    | 0.0128                          | 0             |
| 13/10/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.4512     | 8.4265                        | 99.9595   | 100.0792                        | 122,929       |
| 13/10/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 4452.8000  | 4572.4300                     | 4.4528    | 4.5724                          | 300           |
| 13/10/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 0.0100     | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 6698.5800  | 6818.2000                     | 6.6986    | 6.8182                          | 300           |
| 13/10/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 8963.6300  | 9083.2500                     | 8.9636    | 9.0833                          | 0             |
| 13/10/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 10951.0100 | 11070.6300                    | 10.9510   | 11.0706                         | 0             |
| 13/10/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 13/10/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.5096     | 8.4836                        | 101.7763  | 101.8980                        | 38,937        |
| 13/10/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 7347.2000  | 7468.8700                     | 7.3472    | 7.4689                          | 0             |
| 13/10/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 1.3700     | 1.3500                        | 0.0014    | 0.0014                          | 0             |
| 13/10/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.5667     | 8.5393                        | 99.4911   | 99.6150                         | 0             |
| 13/10/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6810.4400  | 6933.1800                     | 6.8104    | 6.9332                          | 0             |
| 13/10/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 22.8300    | 21.7000                       | 0.0228    | 0.0217                          | 0             |
| 13/10/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.6353     | 8.6064                        | 101.3125  | 101.4383                        | 0             |
| 13/10/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6278.1200  | 6399.8500                     | 6.2781    | 6.3999                          | 0             |
| 13/10/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 83.0600    | 78.9400                       | 0.0831    | 0.0789                          | 0             |
| 13/10/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.7160     | 8.6854                        | 98.9441   | 99.0720                         | 0             |
| 13/10/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2849.7700  | 2942.0100                     | 2.8498    | 2.9420                          | 0             |
| 13/10/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1016.2100  | 980.6000                      | 1.0162    | 0.9806                          | 0             |
| 13/10/2025 | 2033 On 06-November-25 |        |              | Bond Future | 135.4974   | 135.4234                      | 135.4974  | 135.4234                        | 20,091        |
| 13/10/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 2357.3600  | 2283.3700                     | 2.3574    | 2.2834                          | 0             |
| 13/10/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2033 On 05-February-26 |        |              | Bond Future | 137.9934   | 137.9179                      | 137.9934  | 137.9179                        | 155           |
| 13/10/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 5113.4100  | 5037.8500                     | 5.1134    | 5.0379                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2033 On 07-May-26      |        |              | Bond Future | 139.0023   | 138.9252                      | 139.0023  | 138.9252                        | 0             |
| 13/10/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 3842.2500  | 3765.1600                     | 3.8423    | 3.7652                          | 0             |
| 13/10/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2033 On 06-August-26   |        |              | Bond Future | 141.5808   | 141.5021                      | 141.5808  | 141.5021                        | 0             |
| 13/10/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 7330.8400  | 7252.0500                     | 7.3308    | 7.2521                          | 0             |
| 13/10/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2033 On 05-November-26 |        |              | Bond Future | 142.5258   | 142.4448                      | 142.5258  | 142.4448                        | 0             |
| 13/10/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 5265.7700  | 5184.7500                     | 5.2658    | 5.1848                          | 0             |
| 13/10/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.6576     | 9.6180                        | 94.5281   | 94.7817                         | 169,219       |
| 13/10/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 5181.9400  | 5435.6100                     | 5.1819    | 5.4356                          | 300           |
| 13/10/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 0.3800     | 0.4600                        | 0.0004    | 0.0005                          | 0             |
| 13/10/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 8069.0400  | 8322.6300                     | 8.0690    | 8.3226                          | 300           |
| 13/10/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 11521.3700 | 11774.9600                    | 11.5214   | 11.7750                         | 0             |
| 13/10/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 14274.2700 | 14527.8600                    | 14.2743   | 14.5279                         | 0             |
| 13/10/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 13/10/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.7392     | 9.6982                        | 91.9876   | 92.2457                         | 26,978        |
| 13/10/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 5581.5100  | 5830.0600                     | 5.5815    | 5.8301                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 101.3300   | 91.7800                       | 0.1013    | 0.0918                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 6943.2400  | 7197.7600                     | 6.9432    | 7.1978                          | 1,970         |
| 13/10/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 37.5000    | 33.9200                       | 0.0375    | 0.0339                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 8584.0500  | 8841.2100                     | 8.5841    | 8.8412                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 10.1600    | 9.2200                        | 0.0102    | 0.0092                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 9449.8500  | 9707.5200                     | 9.4499    | 9.7075                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 4.7800     | 4.3500                        | 0.0048    | 0.0044                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 9664.8300  | 9922.5800                     | 9.6648    | 9.9226                          | 1,030         |
| 13/10/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 3.9400     | 3.5900                        | 0.0039    | 0.0036                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 12087.5700 | 12345.6400                    | 12.0876   | 12.3456                         | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0.3400     | 0.3100                        | 0.0003    | 0.0003                          | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 14166.3500 | 14424.4500                    | 14.1664   | 14.4245                         | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.0200     | 0.0200                        | 0.0000    | 0.0000                          | 1,970         |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 16409.4600 | 16667.5600                    | 16.4095   | 16.6676                         | 0             |
| 13/10/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,030         |
| 13/10/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.8252     | 9.7826                        | 93.6820   | 93.9448                         | 0             |
| 13/10/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 6779.6400  | 7026.5400                     | 6.7796    | 7.0265                          | 142           |
| 13/10/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 201.5300   | 185.6200                      | 0.2015    | 0.1856                          | 0             |
| 13/10/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 8675.6900  | 8932.1800                     | 8.6757    | 8.9322                          | 0             |
| 13/10/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 75.5400    | 69.2200                       | 0.0755    | 0.0692                          | 0             |
| 13/10/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 14136.3800 | 14399.0100                    | 14.1364   | 14.3990                         | 0             |
| 13/10/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 1.9900     | 1.8100                        | 0.0020    | 0.0018                          | 142           |
| 13/10/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.9225     | 9.8782                        | 91.1371   | 91.4045                         | 0             |
| 13/10/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 2779.3900  | 2941.3600                     | 2.7794    | 2.9414                          | 2,541         |
| 13/10/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 2195.0600  | 2089.6400                     | 2.1951    | 2.0896                          | 0             |
| 13/10/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 5309.9700  | 5530.0600                     | 5.3100    | 5.5301                          | 0             |
| 13/10/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 788.0500   | 740.7500                      | 0.7881    | 0.7408                          | 2,541         |
| 13/10/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 8073.5300  | 8322.5900                     | 8.0735    | 8.3226                          | 0             |
| 13/10/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 268.9100   | 250.5800                      | 0.2689    | 0.2506                          | 2,541         |
| 13/10/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 10067.0900 | 10325.9800                    | 10.0671   | 10.3260                         | 0             |
| 13/10/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 116.9600   | 108.4600                      | 0.1170    | 0.1085                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.0197    | 9.9737                        | 92.7457   | 93.0176                         | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 1631.7000  | 1737.4300                     | 1.6317    | 1.7374                          | 4,490         |
| 13/10/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 5014.3900  | 4848.2300                     | 5.0144    | 4.8482                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 3499.6900  | 3671.1000                     | 3.4997    | 3.6711                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 2271.1800  | 2170.7000                     | 2.2712    | 2.1707                          | 4,490         |
| 13/10/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 4852.1400  | 5054.2000                     | 4.8521    | 5.0542                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 1404.0400  | 1334.2100                     | 1.4040    | 1.3342                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 5673.9800  | 5890.1100                     | 5.6740    | 5.8901                          | 0             |
| 13/10/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 1061.5800  | 1005.8200                     | 1.0616    | 1.0058                          | 4,490         |
| 13/10/2025 | 2038 On 06-November-25 |        |              | Bond Future | 146.3444   | 146.9119                      | 146.3444  | 146.9119                        | 2,931         |
| 13/10/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 2464.3700  | 3031.9100                     | 2.4644    | 3.0319                          | 0             |
| 13/10/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2038 On 05-February-26 |        |              | Bond Future | 146.8694   | 147.4472                      | 146.8694  | 147.4472                        | 163           |
| 13/10/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 3669.3500  | 4247.1600                     | 3.6694    | 4.2472                          | 0             |
| 13/10/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2038 On 07-May-26      |        |              | Bond Future | 149.6100   | 150.1984                      | 149.6100  | 150.1984                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 5079.9500  | 5668.4400                     | 5.0800    | 5.6684                          | 0             |
| 13/10/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2038 On 06-August-26   |        |              | Bond Future | 150.1777   | 150.7764                      | 150.1777  | 150.7764                        | 0             |
| 13/10/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 5457.7200  | 6056.3800                     | 5.4577    | 6.0564                          | 0             |
| 13/10/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2038 On 05-November-26 |        |              | Bond Future | 152.8663   | 153.4753                      | 152.8663  | 153.4753                        | 0             |
| 13/10/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 6556.2600  | 7165.3400                     | 6.5563    | 7.1653                          | 0             |
| 13/10/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.0793    | 10.0247                       | 94.4284   | 94.8136                         | 48,643        |
| 13/10/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 11254.8800 | 11640.1000                    | 11.2549   | 11.6401                         | 0             |
| 13/10/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.1671    | 10.1105                       | 91.6356   | 92.0278                         | 45,911        |
| 13/10/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 2342.1200  | 2615.0900                     | 2.3421    | 2.6151                          | 680           |
| 13/10/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 1090.3400  | 971.1400                      | 1.0903    | 0.9711                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 4258.5600  | 4604.0600                     | 4.2586    | 4.6041                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 355.4500   | 308.7800                      | 0.3555    | 0.3088                          | 8,180         |
| 13/10/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 6530.6100  | 6909.6600                     | 6.5306    | 6.9097                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 88.8100    | 75.6900                       | 0.0888    | 0.0757                          | 680           |
| 13/10/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 8538.2100  | 8926.8100                     | 8.5382    | 8.9268                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 22.9700    | 19.4000                       | 0.0230    | 0.0194                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 10461.9700 | 10853.3100                    | 10.4620   | 10.8533                         | 475           |
| 13/10/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 5.2500     | 4.4200                        | 0.0053    | 0.0044                          | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 18028.9300 | 18421.1000                    | 18.0289   | 18.4211                         | 0             |
| 13/10/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 475           |
| 13/10/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.2586    | 10.2000                       | 93.3236   | 93.7229                         | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 3974.5100  | 4276.9900                     | 3.9745    | 4.2770                          | 1,460         |
| 13/10/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 1046.4500  | 949.5900                      | 1.0465    | 0.9496                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 6015.1100  | 6368.4900                     | 6.0151    | 6.3685                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 426.5600   | 380.6000                      | 0.4266    | 0.3806                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 9006.4300  | 9392.3300                     | 9.0064    | 9.3923                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 108.9500   | 95.5100                       | 0.1090    | 0.0955                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 9284.0900  | 9671.5700                     | 9.2841    | 9.6716                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 95.2300    | 83.3700                       | 0.0952    | 0.0834                          | 1,460         |
| 13/10/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 11001.3300 | 11395.4500                    | 11.0013   | 11.3955                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 39.7800    | 34.5600                       | 0.0398    | 0.0346                          | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 12042.4200 | 12438.7200                    | 12.0424   | 12.4387                         | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 22.5300    | 19.4900                       | 0.0225    | 0.0195                          | 1,460         |
| 13/10/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 13710.1800 | 14108.4000                    | 13.7102   | 14.1084                         | 0             |
| 13/10/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 7.9700     | 6.8500                        | 0.0080    | 0.0069                          | 0             |
| 13/10/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.3609    | 10.3001                       | 90.5213   | 90.9278                         | 0             |
| 13/10/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 11211.4900 | 11604.7500                    | 11.2115   | 11.6048                         | 0             |
| 13/10/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 124.0300   | 110.8000                      | 0.1240    | 0.1108                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.4622    | 10.3993                       | 92.1189   | 92.5323                         | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 1790.7000  | 1948.5900                     | 1.7907    | 1.9486                          | 2,300         |
| 13/10/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 5512.6200  | 5257.1400                     | 5.5126    | 5.2571                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 3873.0100  | 4130.6700                     | 3.8730    | 4.1307                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 2527.5600  | 2371.8500                     | 2.5276    | 2.3719                          | 2,300         |
| 13/10/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 5368.3200  | 5672.5000                     | 5.3683    | 5.6725                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 1575.0000  | 1465.8100                     | 1.5750    | 1.4658                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 6266.2100  | 6591.8500                     | 6.2662    | 6.5919                          | 0             |
| 13/10/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 1195.3600  | 1107.6300                     | 1.1954    | 1.1076                          | 2,300         |
| 13/10/2025 | 2043 On 06-November-25 |        |              | Bond Future | 114.5534   | 114.6596                      | 114.5534  | 114.6596                        | 0             |
| 13/10/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 4124.7920  | 4231.5958                     | 4.1248    | 4.2316                          | 0             |
| 13/10/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 1.4320     | 2.0458                        | 0.0014    | 0.0020                          | 0             |
| 13/10/2025 | 2043 On 05-February-26 |        |              | Bond Future | 113.8469   | 113.9550                      | 113.8469  | 113.9550                        | 0             |
| 13/10/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 4347.2599  | 4452.2276                     | 4.3473    | 4.4522                          | 0             |
| 13/10/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 160.3199   | 157.2576                      | 0.1603    | 0.1573                          | 0             |
| 13/10/2025 | 2043 On 07-May-26      |        |              | Bond Future | 115.9713   | 116.0811                      | 115.9713  | 116.0811                        | 0             |
| 13/10/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 4676.7813  | 4776.8759                     | 4.6768    | 4.7769                          | 0             |
| 13/10/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 405.5013   | 395.7659                      | 0.4055    | 0.3958                          | 0             |
| 13/10/2025 | 2043 On 06-August-26   |        |              | Bond Future | 115.2582   | 115.3692                      | 115.2582  | 115.3692                        | 0             |
| 13/10/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 5031.0578  | 5127.5409                     | 5.0311    | 5.1275                          | 0             |
| 13/10/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 652.8678   | 638.3409                      | 0.6529    | 0.6383                          | 0             |
| 13/10/2025 | 2043 On 05-November-26 |        |              | Bond Future | 117.3202   | 117.4330                      | 117.3202  | 117.4330                        | 0             |
| 13/10/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 5355.7752  | 5450.3952                     | 5.3558    | 5.4504                          | 0             |
| 13/10/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 875.5452   | 857.3852                      | 0.8755    | 0.8574                          | 0             |
| 13/10/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.2737    | 10.2141                       | 89.9810   | 90.4224                         | 124,103       |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 6758.7700  | 7200.2400                     | 6.7588    | 7.2002                          | 11,000        |
| 13/10/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 0.0700     | 0.0800                        | 0.0001    | 0.0001                          | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 9906.0100  | 10347.4700                    | 9.9060    | 10.3475                         | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 11,000        |
| 13/10/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 10692.2300 | 11133.6900                    | 10.6922   | 11.1337                         | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 11406.6600 | 11848.1200                    | 11.4067   | 11.8481                         | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 13/10/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 12573.8000 | 13015.2600                    | 12.5738   | 13.0153                         | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,600         |
| 13/10/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 12861.0600 | 13302.5200                    | 12.8611   | 13.3025                         | 0             |
| 13/10/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 13/10/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.3590    | 10.2973                       | 87.2326   | 87.6820                         | 6,058         |
| 13/10/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 932.5700   | 1109.8500                     | 0.9326    | 1.1099                          | 9,000         |
| 13/10/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 3070.2300  | 2798.0500                     | 3.0702    | 2.7981                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 4215.3200  | 4604.2300                     | 4.2153    | 4.6042                          | 9,000         |
| 13/10/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 421.9400   | 361.3900                      | 0.4219    | 0.3614                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 6239.4400  | 6668.0300                     | 6.2394    | 6.6680                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 128.2900   | 107.4200                      | 0.1283    | 0.1074                          | 4,500         |
| 13/10/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 7451.3200  | 7890.3800                     | 7.4513    | 7.8904                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 61.2200    | 50.8200                       | 0.0612    | 0.0508                          | 9,000         |
| 13/10/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 7755.2300  | 8196.0400                     | 7.7552    | 8.1960                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 50.4100    | 41.7600                       | 0.0504    | 0.0418                          | 4,500         |
| 13/10/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 8119.6500  | 8562.2300                     | 8.1197    | 8.5622                          | 0             |
| 13/10/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 39.7600    | 32.8800                       | 0.0398    | 0.0329                          | 0             |
| 13/10/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.4475    | 10.3837                       | 88.8394   | 89.2971                         | 0             |
| 13/10/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 9024.9400  | 9464.1500                     | 9.0249    | 9.4642                          | 0             |
| 13/10/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 137.2500   | 118.8300                      | 0.1373    | 0.1188                          | 0             |
| 13/10/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.5455    | 10.4796                       | 86.0804   | 86.5462                         | 0             |
| 13/10/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 11871.0700 | 12322.6000                    | 11.8711   | 12.3226                         | 0             |
| 13/10/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 120.2500   | 105.9900                      | 0.1203    | 0.1060                          | 0             |
| 13/10/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.6420    | 10.5739                       | 87.5994   | 88.0732                         | 0             |
| 13/10/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 6074.7400  | 6435.7200                     | 6.0747    | 6.4357                          | 0             |
| 13/10/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 1448.3100  | 1335.4900                     | 1.4483    | 1.3355                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 125.4592  | 125.5243                      | 125.4592  | 125.5243                        | 11,659        |
| 13/10/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 49.2300   | 114.2800                      | 0.0492    | 0.1143                          | 0             |
| 13/10/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 127.7704  | 127.8365                      | 127.7704  | 127.8365                        | 12,207        |
| 13/10/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 6120.4000 | 6186.4600                     | 6.1204    | 6.1865                          | 0             |
| 13/10/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 127.8540  | 127.9210                      | 127.8540  | 127.9210                        | 0             |
| 13/10/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 2903.9600 | 2970.9900                     | 2.9040    | 2.9710                          | 0             |
| 13/10/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 130.2254  | 130.2934                      | 130.2254  | 130.2934                        | 0             |
| 13/10/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 7845.4100 | 7913.3700                     | 7.8454    | 7.9134                          | 0             |
| 13/10/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 130.2207  | 130.2887                      | 130.2207  | 130.2887                        | 0             |
| 13/10/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 4740.6800 | 4808.6700                     | 4.7407    | 4.8087                          | 0             |
| 13/10/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 127.0101  | 126.5656                      | 127.0101  | 126.5656                        | 7,481         |
| 13/10/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 2590.1200 | 2145.6200                     | 2.5901    | 2.1456                          | 0             |
| 13/10/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 126.9306  | 126.4779                      | 126.9306  | 126.4779                        | 10,839        |
| 13/10/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 4110.5700 | 3657.8600                     | 4.1106    | 3.6579                          | 0             |
| 13/10/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 129.2991  | 128.8377                      | 129.2991  | 128.8377                        | 0             |
| 13/10/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 5229.0700 | 4767.7400                     | 5.2291    | 4.7677                          | 0             |
| 13/10/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 129.2378  | 128.7672                      | 129.2378  | 128.7672                        | 0             |
| 13/10/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 5967.8400 | 5497.1800                     | 5.9678    | 5.4972                          | 0             |
| 13/10/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 131.5514  | 131.0718                      | 131.5514  | 131.0718                        | 0             |
| 13/10/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 7711.4000 | 7231.8200                     | 7.7114    | 7.2318                          | 0             |
| 13/10/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1213.9390 |       | 1214.9500                     | 1213.9390 | 1,214.9500                      | 0             |
| 13/10/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1236.0050 |       | 1237.0300                     | 1236.0050 | 1,237.0300                      | 0             |
| 13/10/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1258.7770 |       | 1259.8190                     | 1258.7770 | 1,259.8190                      | 0             |
| 13/10/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1281.6000 |       | 1282.6530                     | 1281.6000 | 1,282.6530                      | 0             |
| 13/10/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1304.5420 |       | 1305.6040                     | 1304.5420 | 1,305.6040                      | 0             |
| 13/10/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1506.3160 |       | 1509.2270                     | 1506.3160 | 1,509.2270                      | 0             |
| 13/10/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1533.6950 |       | 1536.6550                     | 1533.6950 | 1,536.6550                      | 0             |
| 13/10/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1561.9530 |       | 1564.9640                     | 1561.9530 | 1,564.9640                      | 0             |
| 13/10/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1590.2720 |       | 1593.3280                     | 1590.2720 | 1,593.3280                      | 0             |
| 13/10/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1618.7400 |       | 1621.8380                     | 1618.7400 | 1,621.8380                      | 0             |
| 13/10/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1272.5240 |       | 1275.4940                     | 1272.5240 | 1,275.4940                      | 76            |
| 13/10/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1295.6540 |       | 1298.6750                     | 1295.6540 | 1,298.6750                      | 0             |
| 13/10/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1319.5250 |       | 1322.6000                     | 1319.5250 | 1,322.6000                      | 0             |
| 13/10/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1343.4500 |       | 1346.5710                     | 1343.4500 | 1,346.5710                      | 0             |
| 13/10/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1367.4990 |       | 1370.6660                     | 1367.4990 | 1,370.6660                      | 0             |
| 13/10/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C039 On 31-March-39    |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 13/10/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  |       | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C050 On 31-December-50 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500     | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 13/10/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C2I9 On 31-March-29     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 13/10/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.7188     | 9.6844                        | 89.1782   | 89.3495                         | 0             |
| 13/10/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 10527.9800 | 10699.2900                    | 10.5280   | 10.6993                         | 0             |
| 13/10/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.8236     | 9.7877                        | 90.8211   | 90.9954                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 7625.5800    | 7799.8900                     | 7.6256    | 7.7999                          | 0             |
| 13/10/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES33 On 07-May-26      |          |              | Bond Future | 9.9263       | 9.8887                        | 88.7211   | 88.8986                         | 0             |
| 13/10/2025 | ES33 On 07-May-26      | 11.69    | Call         | Bond Future | 7840.5200    | 8018.0600                     | 7.8405    | 8.0181                          | 0             |
| 13/10/2025 | ES33 On 07-May-26      | 11.69    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.0416      | 10.0022                       | 90.3658   | 90.5464                         | 0             |
| 13/10/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 8497.2000    | 8677.8000                     | 8.4972    | 8.6778                          | 0             |
| 13/10/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.1723      | 10.1310                       | 88.1898   | 88.3734                         | 0             |
| 13/10/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 2861.3800    | 3044.9700                     | 2.8614    | 3.0450                          | 0             |
| 13/10/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES42 On 06-November-25 |          |              | Bond Future | 10.3899      | 10.3353                       | 85.6341   | 86.0134                         | 0             |
| 13/10/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 12300.2400   | 12679.4700                    | 12.3002   | 12.6795                         | 0             |
| 13/10/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES42 On 05-February-26 |          |              | Bond Future | 10.4801      | 10.4237                       | 87.2116   | 87.5978                         | 0             |
| 13/10/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 8611.8800    | 8998.0400                     | 8.6119    | 8.9980                          | 0             |
| 13/10/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.5721      | 10.5137                       | 84.5742   | 84.9675                         | 0             |
| 13/10/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 9932.7800    | 10326.0800                    | 9.9328    | 10.3261                         | 0             |
| 13/10/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.6703      | 10.6098                       | 86.1414   | 86.5419                         | 0             |
| 13/10/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 11667.1100   | 12067.5300                    | 11.6671   | 12.0675                         | 0             |
| 13/10/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.7753      | 10.7128                       | 83.4186   | 83.8259                         | 0             |
| 13/10/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 5453.7500    | 5861.0900                     | 5.4538    | 5.8611                          | 0             |
| 13/10/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1250.2090    | 1252.9950                     | 1250.2090 | 1,252.9950                      | 619           |
| 13/10/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1382090.0000 | 1409950.0000                  | 138.2090  | 140.9950                        | 0             |
| 13/10/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1272.9340    | 1275.7670                     | 1272.9340 | 1,275.7670                      | 8             |
| 13/10/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1229340.0000 | 1257670.0000                  | 122.9340  | 125.7670                        | 0             |
| 13/10/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1296.3870    | 1299.2700                     | 1296.3870 | 1,299.2700                      | 42            |

| 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 |
|------------|------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI               | 1193870.0000 | 1222700.0000                  | 119.3870  | 122.2700                        | 0             |
| 13/10/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GOVI On 06-August-26   |          |              | GOVI               | 1319.8920    | 1322.8180                     | 1319.8920 | 1,322.8180                      | 0             |
| 13/10/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI               | 1308920.0000 | 1338180.0000                  | 130.8920  | 133.8180                        | 0             |
| 13/10/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GOVI On 05-November-26 |          |              | GOVI               | 1343.5190    | 1346.4880                     | 1343.5190 | 1,346.4880                      | 0             |
| 13/10/2025 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI               | 665190.0000  | 694880.0000                   | 66.5190   | 69.4880                         | 0             |
| 13/10/2025 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI               | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 13/10/2025 | I258 On 06-November-25 |          |              | Bond Future        | 115.6051     | 115.5804                      | 115.6051  | 115.5804                        | 0             |
| 13/10/2025 | I258 On 06-November-25 | 112.39   | Call         | Bond Future        | 3279.7354    | 3275.3320                     | 3.2797    | 3.2753                          | 0             |
| 13/10/2025 | I258 On 06-November-25 | 112.39   | Put          | Bond Future        | 64.6054      | 84.8920                       | 0.0646    | 0.0849                          | 0             |
| 13/10/2025 | I258 On 05-February-26 |          |              | Bond Future        | 114.9181     | 114.8927                      | 114.9181  | 114.8927                        | 0             |
| 13/10/2025 | I258 On 05-February-26 | 111.65   | Call         | Bond Future        | 3960.4176    | 3960.6521                     | 3.9604    | 3.9607                          | 0             |
| 13/10/2025 | I258 On 05-February-26 | 111.65   | Put          | Bond Future        | 692.3376     | 717.9221                      | 0.6923    | 0.7179                          | 0             |
| 13/10/2025 | I258 On 07-May-26      |          |              | Bond Future        | 117.0622     | 117.0365                      | 117.0622  | 117.0365                        | 0             |
| 13/10/2025 | I258 On 07-May-26      | 113.73   | Call         | Bond Future        | 4589.8944    | 4588.2419                     | 4.5899    | 4.5882                          | 0             |
| 13/10/2025 | I258 On 07-May-26      | 113.73   | Put          | Bond Future        | 1257.6644    | 1281.7719                     | 1.2577    | 1.2818                          | 0             |
| 13/10/2025 | I258 On 06-August-26   |          |              | Bond Future        | 116.3694     | 116.3421                      | 116.3694  | 116.3421                        | 0             |
| 13/10/2025 | I258 On 06-August-26   | 112.95   | Call         | Bond Future        | 5178.2857    | 5174.4261                     | 5.1783    | 5.1744                          | 0             |
| 13/10/2025 | I258 On 06-August-26   | 112.95   | Put          | Bond Future        | 1758.8957    | 1782.3161                     | 1.7589    | 1.7823                          | 0             |
| 13/10/2025 | I258 On 05-November-26 |          |              | Bond Future        | 118.4516     | 118.4235                      | 118.4516  | 118.4235                        | 0             |
| 13/10/2025 | I258 On 05-November-26 | 114.95   | Call         | Bond Future        | 5693.2127    | 5687.8855                     | 5.6932    | 5.6879                          | 0             |
| 13/10/2025 | I258 On 05-November-26 | 114.95   | Put          | Bond Future        | 2191.6527    | 2214.3555                     | 2.1917    | 2.2144                          | 0             |
| 13/10/2025 | IGOV On 06-November-25 |          |              | Index Future       | 401.4680     | 401.3210                      | 401.4680  | 401.3210                        | 762           |
| 13/10/2025 | IGOV On 05-February-26 |          |              | Index Future       | 408.8640     | 408.7130                      | 408.8640  | 408.7130                        | 0             |
| 13/10/2025 | IGOV On 07-May-26      |          |              | Index Future       | 416.4940     | 416.3400                      | 416.4940  | 416.3400                        | 0             |
| 13/10/2025 | IGOV On 06-August-26   |          |              | Index Future       | 424.1410     | 423.9810                      | 424.1410  | 423.9810                        | 0             |
| 13/10/2025 | IGOV On 05-November-26 |          |              | Index Future       | 431.8280     | 431.6610                      | 431.8280  | 431.6610                        | 0             |
| 13/10/2025 | IS10 On 17-December-25 |          |              | Interest Rate Swap | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 13/10/2025 | IS10 On 16-March-26    |          |              | Interest Rate Swap | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 13/10/2025 | IS10 On 15-June-26     |          |              | Interest Rate Swap | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 13/10/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 13/10/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 13/10/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 13/10/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 13/10/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 13/10/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 13/10/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 13/10/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 13/10/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 13/10/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 13/10/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 13/10/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 13/10/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.6173    | 8.5976                        | 108.5755  | 108.6862                        | 28,018        |
| 13/10/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 9120.0900 | 9230.7100                     | 9.1201    | 9.2307                          | 0             |
| 13/10/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R033 On 05-February-26  |        |              | Bond Future            | 8.6795    | 8.6589                        | 110.5489  | 110.6614                        | 0             |
| 13/10/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 9357.8700 | 9470.8200                     | 9.3579    | 9.4708                          | 0             |
| 13/10/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 18.7500   | 19.1800                       | 0.0188    | 0.0192                          | 0             |
| 13/10/2025 | R033 On 07-May-26       |        |              | Bond Future            | 8.7407    | 8.7191                        | 107.5419  | 107.6564                        | 0             |
| 13/10/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 8398.4500 | 8511.0100                     | 8.3985    | 8.5110                          | 0             |
| 13/10/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 144.8200  | 142.8500                      | 0.1448    | 0.1429                          | 0             |
| 13/10/2025 | R033 On 06-August-26    |        |              | Bond Future            | 8.8125    | 8.7899                        | 109.5104  | 109.6267                        | 0             |
| 13/10/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 7556.3500 | 7664.3900                     | 7.5564    | 7.6644                          | 0             |
| 13/10/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 500.2400  | 491.9300                      | 0.5002    | 0.4919                          | 0             |
| 13/10/2025 | R033 On 05-November-26  |        |              | Bond Future            | 8.8951    | 8.8713                        | 106.4044  | 106.5225                        | 0             |
| 13/10/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 4162.4400 | 4247.6800                     | 4.1624    | 4.2477                          | 0             |
| 13/10/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 2034.9100 | 2002.0200                     | 2.0349    | 2.0020                          | 0             |
| 13/10/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.1208    | 9.0963                        | 100.2220  | 100.3721                        | 96,148        |
| 13/10/2025 | R035 On 06-November-25  | 9.77   | Call         | Bond Future            | 3873.8800 | 4024.7800                     | 3.8739    | 4.0248                          | 250           |
| 13/10/2025 | R035 On 06-November-25  | 9.77   | Put          | Bond Future            | 3.3900    | 4.2200                        | 0.0034    | 0.0042                          | 0             |
| 13/10/2025 | R035 On 06-November-25  | 9.91   | Call         | Bond Future            | 4679.3300 | 4829.6500                     | 4.6793    | 4.8297                          | 2,000         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 0.6000     | 0.8500                        | 0.0006    | 0.0009                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 5647.9600  | 5798.0800                     | 5.6480    | 5.7981                          | 300           |
| 13/10/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0600     | 0.1100                        | 0.0001    | 0.0001                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 6043.1300  | 6193.2300                     | 6.0431    | 6.1932                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 0.0200     | 0.0500                        | 0.0000    | 0.0001                          | 250           |
| 13/10/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 6882.4800  | 7032.5600                     | 6.8825    | 7.0326                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 50            |
| 13/10/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 7491.5800  | 7641.6500                     | 7.4916    | 7.6417                          | 2,000         |
| 13/10/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 7656.7700  | 7806.8400                     | 7.6568    | 7.8068                          | 2,000         |
| 13/10/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 7985.9300  | 8136.0000                     | 7.9859    | 8.1360                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 13/10/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 8422.3500  | 8572.4200                     | 8.4224    | 8.5724                          | 300           |
| 13/10/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 8963.9400  | 9114.0100                     | 8.9639    | 9.1140                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 8,500         |
| 13/10/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 10351.8400 | 10501.9100                    | 10.3518   | 10.5019                         | 2,000         |
| 13/10/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 10404.6400 | 10554.7100                    | 10.4046   | 10.5547                         | 250           |
| 13/10/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 10668.0200 | 10818.0900                    | 10.6680   | 10.8181                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 11711.0600 | 11861.1300                    | 11.7111   | 11.8611                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 12890.1000 | 13040.1700                    | 12.8901   | 13.0402                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 13/10/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 12991.6000 | 13141.6700                    | 12.9916   | 13.1417                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 13/10/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 14097.5200 | 14247.5900                    | 14.0975   | 14.2476                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 13/10/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 15477.3100 | 15627.3800                    | 15.4773   | 15.6274                         | 0             |
| 13/10/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 13/10/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 15671.9300 | 15822.0000                    | 15.6719   | 15.8220                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 13/10/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.1960     | 9.1705                        | 102.0435  | 102.1963                        | 42,402        |
| 13/10/2025 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 645.7000   | 707.5200                      | 0.6457    | 0.7075                          | 16,000        |
| 13/10/2025 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 2743.2000  | 2652.2500                     | 2.7432    | 2.6523                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 1567.5600  | 1669.8800                     | 1.5676    | 1.6699                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 1245.6900  | 1195.2400                     | 1.2457    | 1.1952                          | 16,000        |
| 13/10/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 5674.5100  | 5824.5100                     | 5.6745    | 5.8245                          | 250           |
| 13/10/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 72.6200    | 69.8500                       | 0.0726    | 0.0699                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 7104.5700  | 7256.6000                     | 7.1046    | 7.2566                          | 2,000         |
| 13/10/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 24.9000    | 24.1600                       | 0.0249    | 0.0242                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 8323.1000  | 8475.6900                     | 8.3231    | 8.4757                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 9.2100     | 9.0300                        | 0.0092    | 0.0090                          | 250           |
| 13/10/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 8954.3200  | 9107.0200                     | 8.9543    | 9.1070                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 5.3200     | 5.2500                        | 0.0053    | 0.0053                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 9737.1100  | 9889.8700                     | 9.7371    | 9.8899                          | 2,000         |
| 13/10/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 2.6100     | 2.6000                        | 0.0026    | 0.0026                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 10048.0700 | 10200.8400                    | 10.0481   | 10.2008                         | 0             |
| 13/10/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 1.9500     | 1.9500                        | 0.0020    | 0.0020                          | 0             |
| 13/10/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 10921.8400 | 11074.6200                    | 10.9218   | 11.0746                         | 0             |
| 13/10/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0.7500     | 0.7600                        | 0.0008    | 0.0008                          | 250           |
| 13/10/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 17102.6100 | 17255.3800                    | 17.1026   | 17.2554                         | 0             |
| 13/10/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 13/10/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.2656     | 9.2391                        | 99.4202   | 99.5757                         | 0             |
| 13/10/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 3128.8500  | 3248.4800                     | 3.1289    | 3.2485                          | 250           |
| 13/10/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 973.5200   | 937.6500                      | 0.9735    | 0.9377                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 3204.2700  | 3325.1000                     | 3.2043    | 3.3251                          | 200           |
| 13/10/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 935.5500   | 900.8800                      | 0.9356    | 0.9009                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 3396.2600  | 3519.9800                     | 3.3963    | 3.5200                          | 350           |
| 13/10/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 844.8400   | 813.0600                      | 0.8448    | 0.8131                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 5261.3500  | 5403.6300                     | 5.2614    | 5.4036                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 323.5600   | 310.3400                      | 0.3236    | 0.3103                          | 250           |
| 13/10/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 5354.9300  | 5497.8200                     | 5.3549    | 5.4978                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 308.0700   | 295.4600                      | 0.3081    | 0.2955                          | 200           |
| 13/10/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 5590.6700  | 5734.9800                     | 5.5907    | 5.7350                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 271.8800   | 260.6900                      | 0.2719    | 0.2607                          | 350           |
| 13/10/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 7704.0600  | 7855.9100                     | 7.7041    | 7.8559                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 89.5600    | 85.9100                       | 0.0896    | 0.0859                          | 250           |
| 13/10/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 7804.1600  | 7956.2100                     | 7.8042    | 7.9562                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 84.7300    | 81.2800                       | 0.0847    | 0.0813                          | 200           |
| 13/10/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 8054.8400  | 8207.3600                     | 8.0548    | 8.2074                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 73.7800    | 70.8000                       | 0.0738    | 0.0708                          | 350           |
| 13/10/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 8808.0100  | 8961.6100                     | 8.8080    | 8.9616                          | 0             |
| 13/10/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 48.0900    | 46.1900                       | 0.0481    | 0.0462                          | 0             |
| 13/10/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.3455     | 9.3178                        | 101.2405  | 101.3985                        | 0             |
| 13/10/2025 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 1747.1400  | 1826.8800                     | 1.7471    | 1.8269                          | 200           |
| 13/10/2025 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 2985.4100  | 2907.1000                     | 2.9854    | 2.9071                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 1951.7700  | 2037.0800                     | 1.9518    | 2.0371                          | 250           |
| 13/10/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 2670.5200  | 2597.7800                     | 2.6705    | 2.5978                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 3120.5100  | 3230.5900                     | 3.1205    | 3.2306                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 1517.1500  | 1469.1800                     | 1.5172    | 1.4692                          | 200           |
| 13/10/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 3424.3200  | 3539.3800                     | 3.4243    | 3.5394                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 1320.8700  | 1277.8800                     | 1.3209    | 1.2779                          | 250           |
| 13/10/2025 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 5008.8400  | 5142.7800                     | 5.0088    | 5.1428                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 669.9700   | 645.8600                      | 0.6700    | 0.6459                          | 200           |
| 13/10/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 5389.4000  | 5526.5900                     | 5.3894    | 5.5266                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 569.0600   | 548.2000                      | 0.5691    | 0.5482                          | 250           |
| 13/10/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 9269.4800  | 9423.2400                     | 9.2695    | 9.4232                          | 0             |
| 13/10/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 109.7800   | 105.4900                      | 0.1098    | 0.1055                          | 0             |
| 13/10/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.4373     | 9.4084                        | 98.5286   | 98.6892                         | 0             |
| 13/10/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 4444.9200  | 4567.5100                     | 4.4449    | 4.5675                          | 0             |
| 13/10/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 1224.8500  | 1186.8300                     | 1.2249    | 1.1868                          | 0             |
| 13/10/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.7239     | 9.6895                        | 109.4171  | 109.6768                        | 6,698         |
| 13/10/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 8889.7600  | 9149.4700                     | 8.8898    | 9.1495                          | 1,770         |
| 13/10/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 10597.6700 | 10857.3800                    | 10.5977   | 10.8574                         | 0             |
| 13/10/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 17310.1000 | 17569.8100                    | 17.3101   | 17.5698                         | 0             |
| 13/10/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,770         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.8103     | 9.7746                        | 111.4057  | 111.6700                        | 0             |
| 13/10/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 11124.4400 | 11388.4300                    | 11.1244   | 11.3884                         | 0             |
| 13/10/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 3.9900     | 3.7200                        | 0.0040    | 0.0037                          | 0             |
| 13/10/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.8968     | 9.8596                        | 107.9731  | 108.2423                        | 0             |
| 13/10/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 10194.6900 | 10458.6400                    | 10.1947   | 10.4586                         | 0             |
| 13/10/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 70.7900    | 65.6100                       | 0.0708    | 0.0656                          | 0             |
| 13/10/2025 | R038 On 06-August-26   |        |              | Bond Future | 9.9921     | 9.9535                        | 109.9494  | 110.2232                        | 0             |
| 13/10/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 11718.3800 | 11984.2400                    | 11.7184   | 11.9842                         | 0             |
| 13/10/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 125.8600   | 117.9300                      | 0.1259    | 0.1179                          | 0             |
| 13/10/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.0952    | 10.0550                       | 106.4098  | 106.6882                        | 0             |
| 13/10/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 5650.7400  | 5862.4300                     | 5.6507    | 5.8624                          | 0             |
| 13/10/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 1446.8600  | 1380.1800                     | 1.4469    | 1.3802                          | 0             |
| 13/10/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.1113    | 10.0516                       | 115.2816  | 115.9027                        | 28,343        |
| 13/10/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 15067.3500 | 15688.4500                    | 15.0674   | 15.6885                         | 0             |
| 13/10/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.1876    | 10.1259                       | 117.3768  | 118.0090                        | 20,000        |
| 13/10/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 12078.4400 | 12704.2700                    | 12.0784   | 12.7043                         | 0             |
| 13/10/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 35.3900    | 29.0000                       | 0.0354    | 0.0290                          | 0             |
| 13/10/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.2632    | 10.1995                       | 113.6772  | 114.3210                        | 10,000        |
| 13/10/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 13040.4900 | 13664.4400                    | 13.0405   | 13.6644                         | 0             |
| 13/10/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 138.4300   | 118.5700                      | 0.1384    | 0.1186                          | 0             |
| 13/10/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.3450    | 10.2792                       | 115.7578  | 116.4131                        | 0             |
| 13/10/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 16791.4700 | 17429.0200                    | 16.7915   | 17.4290                         | 0             |
| 13/10/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 144.9700   | 127.2000                      | 0.1450    | 0.1272                          | 0             |
| 13/10/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.4315    | 10.3636                       | 111.9427  | 112.6093                        | 0             |
| 13/10/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 8923.7700  | 9447.1400                     | 8.9238    | 9.4471                          | 0             |
| 13/10/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 1756.7800  | 1613.5500                     | 1.7568    | 1.6136                          | 0             |
| 13/10/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.5058     | 7.5009                        | 107.2168  | 107.2220                        | 71,090        |
| 13/10/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 665.9000   | 671.1400                      | 0.6659    | 0.6711                          | 0             |
| 13/10/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.5524     | 7.5461                        | 103.8619  | 103.8671                        | 0             |
| 13/10/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 729.5400   | 734.7700                      | 0.7295    | 0.7348                          | 0             |
| 13/10/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 0.0400     | 0.0400                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.6020     | 7.5931                        | 105.7752  | 105.7804                        | 0             |
| 13/10/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 646.8400   | 652.1300                      | 0.6468    | 0.6521                          | 0             |
| 13/10/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 1.6600     | 1.6700                        | 0.0017    | 0.0017                          | 0             |
| 13/10/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.7363     | 7.7220                        | 102.4066  | 102.4117                        | 0             |
| 13/10/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 308.6800   | 313.5000                      | 0.3087    | 0.3135                          | 0             |
| 13/10/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 11.3900    | 11.0900                       | 0.0114    | 0.0111                          | 0             |
| 13/10/2025 | R186 On 05-November-26 |        |              | Bond Future | 8.8429     | 8.8004                        | 104.2148  | 104.2198                        | 0             |
| 13/10/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 18.3200    | 19.7300                       | 0.0183    | 0.0197                          | 0             |
| 13/10/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 102.1800   | 98.6600                       | 0.1022    | 0.0987                          | 0             |
| 13/10/2025 | R202 On 06-November-25 |        |              | Bond Future | 283.4797   | 283.4197                      | 283.4797  | 283.4197                        | 1,033         |
| 13/10/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 7839.6600  | 7779.7000                     | 7.8397    | 7.7797                          | 0             |
| 13/10/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R202 On 05-February-26 |        |              | Bond Future | 283.3506   | 283.2890                      | 283.3506  | 283.2890                        | 274           |
| 13/10/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 5530.6300  | 5469.0400                     | 5.5306    | 5.4690                          | 0             |
| 13/10/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R202 On 07-May-26      |        |              | Bond Future | 288.6379   | 288.5751                      | 288.6379  | 288.5751                        | 0             |
| 13/10/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 11087.9300 | 11025.1300                    | 11.0879   | 11.0251                         | 0             |
| 13/10/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R202 On 06-August-26   |        |              | Bond Future | 288.5534   | 288.4880                      | 288.5534  | 288.4880                        | 0             |
| 13/10/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 9693.3600  | 9627.9600                     | 9.6934    | 9.6280                          | 0             |
| 13/10/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R202 On 05-November-26 |        |              | Bond Future | 293.7196   | 293.6521                      | 293.7196  | 293.6521                        | 0             |
| 13/10/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 13259.6100 | 13192.1200                    | 13.2596   | 13.1921                         | 0             |
| 13/10/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.3801     | 9.3455                        | 80.2192   | 80.4147                         | 33,386        |
| 13/10/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 9790.0100  | 9985.4300                     | 9.7900    | 9.9854                          | 0             |
| 13/10/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.4524     | 9.4166                        | 81.6772   | 81.8761                         | 2,303         |
| 13/10/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 7672.9600  | 7871.3200                     | 7.6730    | 7.8713                          | 0             |
| 13/10/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 7.6100     | 7.0800                        | 0.0076    | 0.0071                          | 0             |
| 13/10/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.5242     | 9.4870                        | 80.0303   | 80.2328                         | 0             |
| 13/10/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 7911.8900  | 8110.7600                     | 7.9119    | 8.1108                          | 0             |
| 13/10/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 51.4600    | 47.8100                       | 0.0515    | 0.0478                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.6043     | 9.5657                        | 81.4954   | 81.7015                         | 0             |
| 13/10/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 8922.5500  | 9122.7600                     | 8.9226    | 9.1228                          | 0             |
| 13/10/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 93.6200    | 87.7900                       | 0.0936    | 0.0878                          | 0             |
| 13/10/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.6917     | 9.6517                        | 79.7852   | 79.9946                         | 0             |
| 13/10/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 4339.7100  | 4498.6000                     | 4.3397    | 4.4986                          | 0             |
| 13/10/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 1141.6100  | 1091.0400                     | 1.1416    | 1.0910                          | 0             |
| 13/10/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.7446   | 253.8128                      | 253.7446  | 253.8128                        | 1,203         |
| 13/10/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1604.5800  | 1672.7800                     | 1.6046    | 1.6728                          | 0             |
| 13/10/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.4189   | 258.4881                      | 258.4189  | 258.4881                        | 0             |
| 13/10/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5318.9400  | 5388.0700                     | 5.3189    | 5.3881                          | 0             |
| 13/10/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.7536   | 259.8235                      | 259.7536  | 259.8235                        | 0             |
| 13/10/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4353.5900  | 4423.5400                     | 4.3536    | 4.4235                          | 0             |
| 13/10/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.5718   | 264.6424                      | 264.5718  | 264.6424                        | 0             |
| 13/10/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4731.7800  | 4802.4000                     | 4.7318    | 4.8024                          | 0             |
| 13/10/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.7679   | 265.8381                      | 265.7679  | 265.8381                        | 0             |
| 13/10/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 12437.9300 | 12508.1200                    | 12.4379   | 12.5081                         | 0             |
| 13/10/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.1442     | 8.1244                        | 96.5281   | 96.6094                         | 84,123        |
| 13/10/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7458.4800  | 7539.8200                     | 7.4585    | 7.5398                          | 0             |
| 13/10/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.1954     | 8.1744                        | 98.2825   | 98.3652                         | 18            |
| 13/10/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6412.7300  | 6495.4700                     | 6.4127    | 6.4955                          | 0             |
| 13/10/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0.4600     | 0.4600                        | 0.0005    | 0.0005                          | 0             |
| 13/10/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.2384     | 8.2162                        | 96.5412   | 96.6254                         | 0             |
| 13/10/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 5710.2500  | 5793.9800                     | 5.7103    | 5.7940                          | 0             |
| 13/10/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 13.7900    | 13.3000                       | 0.0138    | 0.0133                          | 0             |
| 13/10/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.2937     | 8.2701                        | 98.3090   | 98.3946                         | 0             |
| 13/10/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4959.1900  | 5042.1200                     | 4.9592    | 5.0421                          | 0             |
| 13/10/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 66.3400    | 63.6900                       | 0.0663    | 0.0637                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.3677     | 8.3425                        | 96.4968   | 96.5836                         | 0             |
| 13/10/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2156.5300  | 2218.5000                     | 2.1565    | 2.2185                          | 0             |
| 13/10/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 849.1400   | 824.2900                      | 0.8491    | 0.8243                          | 0             |
| 13/10/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.0580    | 10.0033                       | 73.7802   | 74.1169                         | 37,101        |
| 13/10/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 8847.8400  | 9184.6000                     | 8.8478    | 9.1846                          | 0             |
| 13/10/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.1404    | 10.0840                       | 75.1211   | 75.4639                         | 1,305         |
| 13/10/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 6388.9900  | 6725.1500                     | 6.3890    | 6.7252                          | 0             |
| 13/10/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 42.9800    | 36.3600                       | 0.0430    | 0.0364                          | 0             |
| 13/10/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.2181    | 10.1599                       | 73.2069   | 73.5560                         | 0             |
| 13/10/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 7382.1500  | 7716.8100                     | 7.3822    | 7.7168                          | 0             |
| 13/10/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 118.7400   | 104.3000                      | 0.1187    | 0.1043                          | 0             |
| 13/10/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.3037    | 10.2435                       | 74.5472   | 74.9025                         | 0             |
| 13/10/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 9064.9400  | 9405.2100                     | 9.0649    | 9.4052                          | 0             |
| 13/10/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 143.5600   | 128.5200                      | 0.1436    | 0.1285                          | 0             |
| 13/10/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.3968    | 10.3348                       | 72.5681   | 72.9295                         | 0             |
| 13/10/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 4613.9400  | 4878.9600                     | 4.6139    | 4.8790                          | 0             |
| 13/10/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 1396.9700  | 1300.5700                     | 1.3970    | 1.3006                          | 0             |
| 13/10/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.2332    | 10.1785                       | 88.7859   | 89.2130                         | 121,978       |
| 13/10/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 10543.6200 | 10970.7200                    | 10.5436   | 10.9707                         | 0             |
| 13/10/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.3163    | 10.2599                       | 90.3995   | 90.8343                         | 143,775       |
| 13/10/2025 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 235.5600   | 296.4800                      | 0.2356    | 0.2965                          | 1,400         |
| 13/10/2025 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 6892.0300  | 6518.1000                     | 6.8920    | 6.5181                          | 0             |
| 13/10/2025 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 906.9400   | 1071.2700                     | 0.9069    | 1.0713                          | 1,400         |
| 13/10/2025 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 3391.4800  | 3120.9600                     | 3.3915    | 3.1210                          | 0             |
| 13/10/2025 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 2487.5100  | 2785.9500                     | 2.4875    | 2.7860                          | 0             |
| 13/10/2025 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 1246.1600  | 1109.7500                     | 1.2462    | 1.1098                          | 1,400         |
| 13/10/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 8142.9600  | 8569.8800                     | 8.1430    | 8.5699                          | 0             |
| 13/10/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 51.0300    | 43.1000                       | 0.0510    | 0.0431                          | 0             |
| 13/10/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.3945    | 10.3363                       | 87.6250   | 88.0678                         | 260           |
| 13/10/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 9294.0900  | 9718.6100                     | 9.2941    | 9.7186                          | 0             |
| 13/10/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 149.3600   | 131.1100                      | 0.1494    | 0.1311                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.4803    | 10.4202                       | 89.2292   | 89.6799                         | 0             |
| 13/10/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 12503.3400 | 12940.6700                    | 12.5033   | 12.9407                         | 0             |
| 13/10/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 123.3300   | 110.0000                      | 0.1233    | 0.1100                          | 0             |
| 13/10/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.5729    | 10.5108                       | 86.3681   | 86.8265                         | 0             |
| 13/10/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 6564.1700  | 6919.6000                     | 6.5642    | 6.9196                          | 0             |
| 13/10/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 1420.8000  | 1317.8300                     | 1.4208    | 1.3178                          | 0             |
| 13/10/2025 | R2R9 On 06-November-25 |        |              | Bond Future | 101.1600   | 101.1600                      | 101.1600  | 101.1600                        | 0             |
| 13/10/2025 | R2R9 On 06-November-25 | 101.16 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 06-November-25 | 101.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 05-February-26 |        |              | Bond Future | 102.9900   | 102.9900                      | 102.9900  | 102.9900                        | 0             |
| 13/10/2025 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 07-May-26      |        |              | Bond Future | 99.9100    | 99.9100                       | 99.9100   | 99.9100                         | 0             |
| 13/10/2025 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 06-August-26   |        |              | Bond Future | 101.7400   | 101.7400                      | 101.7400  | 101.7400                        | 0             |
| 13/10/2025 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 05-November-26 |        |              | Bond Future | 98.5600    | 98.5600                       | 98.5600   | 98.5600                         | 0             |
| 13/10/2025 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 06-November-25 |        |              | Bond Future | 101.5800   | 101.5800                      | 101.5800  | 101.5800                        | 0             |
| 13/10/2025 | R4R2 On 06-November-25 | 101.58 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 06-November-25 | 101.58 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 05-February-26 |        |              | Bond Future | 103.4300   | 103.4300                      | 103.4300  | 103.4300                        | 0             |
| 13/10/2025 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 07-May-26      |        |              | Bond Future | 100.2300   | 100.2300                      | 100.2300  | 100.2300                        | 0             |
| 13/10/2025 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 06-August-26   |        |              | Bond Future | 102.0600   | 102.0600                      | 102.0600  | 102.0600                        | 0             |
| 13/10/2025 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 06-August-26   | 102.06 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2025 | R4R2 On 05-November-26 |        |              | Bond Future | 98.7600   | 98.7600                       | 98.7600   | 98.7600                         | 0             |
| 13/10/2025 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 13/10/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |