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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 142.0444  | 142.0605                      | 142.0444  | 142.0605                        | 7,170         |
| 30/10/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 2254.3900 | 2270.4600                     | 2.2544    | 2.2705                          | 0             |
| 30/10/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 144.6483  | 144.6645                      | 144.6483  | 144.6645                        | 1,833         |
| 30/10/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 4538.2900 | 4554.4700                     | 4.5383    | 4.5545                          | 0             |
| 30/10/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 145.8972  | 145.9140                      | 145.8972  | 145.9140                        | 7,879         |
| 30/10/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 4077.2200 | 4093.9900                     | 4.0772    | 4.0940                          | 0             |
| 30/10/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 148.5958  | 148.6125                      | 148.5958  | 148.6125                        | 0             |
| 30/10/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 4495.8200 | 4512.5000                     | 4.4958    | 4.5125                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2029 On 05-November-26 |        |              | Bond Future | 149.7651  | 149.7823                      | 149.7651  | 149.7823                        | 0             |
| 30/10/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 2205.0900 | 2222.3200                     | 2.2051    | 2.2223                          | 0             |
| 30/10/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.7270    | 7.6971                        | 103.1879  | 103.2946                        | 68,082        |
| 30/10/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 3467.2100 | 3573.8900                     | 3.4672    | 3.5739                          | 300           |
| 30/10/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 5157.7300 | 5264.4100                     | 5.1577    | 5.2644                          | 300           |
| 30/10/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 6220.8000 | 6327.4800                     | 6.2208    | 6.3275                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7982.0800 | 8088.7600                     | 7.9821    | 8.0888                          | 0             |
| 30/10/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 30/10/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.7536    | 7.7215                        | 101.0459  | 101.1544                        | 164,780       |
| 30/10/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5667.0200 | 5775.5500                     | 5.6670    | 5.7756                          | 0             |
| 30/10/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 0.0200    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.7789    | 7.7443                        | 102.9159  | 103.0264                        | 5,220         |
| 30/10/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4992.3700 | 5102.3800                     | 4.9924    | 5.1024                          | 0             |
| 30/10/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 3.9900    | 3.4500                        | 0.0040    | 0.0035                          | 0             |
| 30/10/2025 | 2030 On 06-August-26   |        |              | Bond Future | 7.8229    | 7.7855                        | 100.7851  | 100.8974                        | 338           |
| 30/10/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 4119.0400 | 4227.5200                     | 4.1190    | 4.2275                          | 0             |
| 30/10/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 37.6400   | 33.8100                       | 0.0376    | 0.0338                          | 0             |
| 30/10/2025 | 2030 On 05-November-26 |        |              | Bond Future | 7.8707    | 7.8301                        | 102.5602  | 102.6743                        | 0             |
| 30/10/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1958.0800 | 2040.7200                     | 1.9581    | 2.0407                          | 0             |
| 30/10/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 513.2400  | 481.8600                      | 0.5132    | 0.4819                          | 0             |
| 30/10/2025 | 2031 On 06-November-25 |        |              | Bond Future | 112.6474  | 112.6602                      | 112.6474  | 112.6602                        | 740           |
| 30/10/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 2957.4000 | 2970.2000                     | 2.9574    | 2.9702                          | 0             |
| 30/10/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2031 On 05-February-26 |        |              | Bond Future | 112.3225  | 112.3355                      | 112.3225  | 112.3355                        | 1,013         |
| 30/10/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 835.2300  | 846.3400                      | 0.8352    | 0.8463                          | 0             |
| 30/10/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 272.7100  | 270.8000                      | 0.2727    | 0.2708                          | 0             |
| 30/10/2025 | 2031 On 07-May-26      |        |              | Bond Future | 114.4280  | 114.4413                      | 114.4280  | 114.4413                        | 736           |
| 30/10/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 1000.0800 | 1010.2700                     | 1.0001    | 1.0103                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 412.0500   | 408.9400                      | 0.4121    | 0.4089                          | 0             |
| 30/10/2025 | 2031 On 06-August-26   |        |              | Bond Future | 114.1158   | 114.1299                      | 114.1158  | 114.1299                        | 680           |
| 30/10/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 938.9500   | 948.3100                      | 0.9390    | 0.9483                          | 0             |
| 30/10/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 633.1500   | 628.4200                      | 0.6332    | 0.6284                          | 0             |
| 30/10/2025 | 2031 On 05-November-26 |        |              | Bond Future | 116.1529   | 116.1669                      | 116.1529  | 116.1669                        | 0             |
| 30/10/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 4671.4200  | 4685.3500                     | 4.6714    | 4.6854                          | 0             |
| 30/10/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 8.5500     | 8.4700                        | 0.0086    | 0.0085                          | 0             |
| 30/10/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.3190     | 8.2844                        | 100.6006  | 100.7691                        | 47,962        |
| 30/10/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 5093.8200  | 5262.3400                     | 5.0938    | 5.2623                          | 300           |
| 30/10/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 7339.6100  | 7508.1300                     | 7.3396    | 7.5081                          | 300           |
| 30/10/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 9604.6600  | 9773.1800                     | 9.6047    | 9.7732                          | 0             |
| 30/10/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 11592.0400 | 11760.5600                    | 11.5920   | 11.7606                         | 0             |
| 30/10/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 30/10/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.3724     | 8.3360                        | 102.4197  | 102.5912                        | 121,790       |
| 30/10/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 7989.4700  | 8160.9200                     | 7.9895    | 8.1609                          | 0             |
| 30/10/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 0.2000     | 0.1600                        | 0.0002    | 0.0002                          | 0             |
| 30/10/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.4201     | 8.3817                        | 100.1549  | 100.3295                        | 5,163         |
| 30/10/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 7461.4700  | 7634.8400                     | 7.4615    | 7.6348                          | 0             |
| 30/10/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 10.1200    | 8.8400                        | 0.0101    | 0.0088                          | 0             |
| 30/10/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.4817     | 8.4412                        | 101.9828  | 102.1604                        | 0             |
| 30/10/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6916.6600  | 7089.1700                     | 6.9167    | 7.0892                          | 0             |
| 30/10/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 51.3100    | 46.2200                       | 0.0513    | 0.0462                          | 0             |
| 30/10/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.5545     | 8.5117                        | 99.6217   | 99.8021                         | 0             |
| 30/10/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3304.2800  | 3437.6800                     | 3.3043    | 3.4377                          | 0             |
| 30/10/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 793.1600   | 746.1200                      | 0.7932    | 0.7461                          | 0             |
| 30/10/2025 | 2033 On 06-November-25 |        |              | Bond Future | 136.0921   | 136.3323                      | 136.0921  | 136.3323                        | 9,429         |
| 30/10/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 2952.1400  | 3192.2800                     | 2.9521    | 3.1923                          | 0             |
| 30/10/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2033 On 05-February-26 |        |              | Bond Future | 138.5869   | 138.8314                      | 138.5869  | 138.8314                        | 2,703         |
| 30/10/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 5706.9300  | 5951.3700                     | 5.7069    | 5.9514                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2033 On 07-May-26      |        |              | Bond Future | 139.6198   | 139.8689                      | 139.6198  | 139.8689                        | 5,901         |
| 30/10/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 4459.7800  | 4708.9200                     | 4.4598    | 4.7089                          | 0             |
| 30/10/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2033 On 06-August-26   |        |              | Bond Future | 142.2023   | 142.4558                      | 142.2023  | 142.4558                        | 0             |
| 30/10/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 7952.2900  | 8205.7700                     | 7.9523    | 8.2058                          | 0             |
| 30/10/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2033 On 05-November-26 |        |              | Bond Future | 143.1537   | 143.4118                      | 143.1537  | 143.4118                        | 0             |
| 30/10/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 5893.7200  | 6151.8400                     | 5.8937    | 6.1518                          | 0             |
| 30/10/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.3453     | 9.3060                        | 96.5559   | 96.8158                         | 112,009       |
| 30/10/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 7209.3700  | 7469.3100                     | 7.2094    | 7.4693                          | 300           |
| 30/10/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 10096.8500 | 10356.7900                    | 10.0969   | 10.3568                         | 300           |
| 30/10/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 13549.1800 | 13809.1200                    | 13.5492   | 13.8091                         | 0             |
| 30/10/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 16302.0800 | 16562.0200                    | 16.3021   | 16.5620                         | 0             |
| 30/10/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 30/10/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.4164     | 9.3756                        | 94.0435   | 94.3079                         | 114,247       |
| 30/10/2025 | 2037 On 05-February-26 | 9.65   | Call         | Bond Future | 2321.3700  | 2507.5800                     | 2.3214    | 2.5076                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 9.65   | Put          | Bond Future | 827.5900   | 749.3200                      | 0.8276    | 0.7493                          | 11,500        |
| 30/10/2025 | 2037 On 05-February-26 | 10.10  | Call         | Bond Future | 4468.2700  | 4709.3300                     | 4.4683    | 4.7093                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 10.10  | Put          | Bond Future | 186.2500   | 162.8300                      | 0.1863    | 0.1628                          | 11,500        |
| 30/10/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 7551.9600  | 7813.8900                     | 7.5520    | 7.8139                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 15.9000    | 13.3500                       | 0.0159    | 0.0134                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 8965.9100  | 9229.6400                     | 8.9659    | 9.2296                          | 1,970         |
| 30/10/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4.2900     | 3.5400                        | 0.0043    | 0.0035                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 10630.5600 | 10894.8900                    | 10.6306   | 10.8949                         | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 0.7900     | 0.6400                        | 0.0008    | 0.0006                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 11501.2500 | 11765.6700                    | 11.5013   | 11.7657                         | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 0.3000     | 0.2400                        | 0.0003    | 0.0002                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 11717.0000 | 11981.4400                    | 11.7170   | 11.9814                         | 1,030         |
| 30/10/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 0.2300     | 0.1900                        | 0.0002    | 0.0002                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 14143.1200 | 14407.6000                    | 14.1431   | 14.4076                         | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 0.0100     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 16222.2100 | 16486.6900                    | 16.2222   | 16.4867                         | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,970         |
| 30/10/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 18465.3400 | 18729.8200                    | 18.4653   | 18.7298                         | 0             |
| 30/10/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,030         |
| 30/10/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.4888     | 9.4464                        | 95.7839   | 96.0533                         | 1,500         |
| 30/10/2025 | 2037 On 07-May-26      | 9.00   | Call         | Bond Future | 985.7700   | 1072.4800                     | 0.9858    | 1.0725                          | 1,500         |
| 30/10/2025 | 2037 On 07-May-26      | 9.00   | Put          | Bond Future | 4156.7100  | 3973.9900                     | 4.1567    | 3.9740                          | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 9.49   | Call         | Bond Future | 2084.3400  | 2230.4000                     | 2.0843    | 2.2304                          | 1,500         |
| 30/10/2025 | 2037 On 07-May-26      | 9.49   | Put          | Bond Future | 2076.4100  | 1953.0400                     | 2.0764    | 1.9530                          | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 10.06  | Call         | Bond Future | 4221.8900  | 4435.4700                     | 4.2219    | 4.4355                          | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 10.06  | Put          | Bond Future | 690.9600   | 635.1100                      | 0.6910    | 0.6351                          | 1,500         |
| 30/10/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 8745.1700  | 9007.2000                     | 8.7452    | 9.0072                          | 142           |
| 30/10/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 65.2300    | 57.8300                       | 0.0652    | 0.0578                          | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 10722.2900 | 10989.1900                    | 10.7223   | 10.9892                         | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 20.3100    | 17.7800                       | 0.0203    | 0.0178                          | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 16236.5000 | 16505.8900                    | 16.2365   | 16.5059                         | 0             |
| 30/10/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 0.2800     | 0.2400                        | 0.0003    | 0.0002                          | 142           |
| 30/10/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.5734     | 9.5293                        | 93.2721   | 93.5463                         | 2,539         |
| 30/10/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 4070.3400  | 4263.2000                     | 4.0703    | 4.2632                          | 2,541         |
| 30/10/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 1350.9300  | 1269.6500                     | 1.3509    | 1.2697                          | 0             |
| 30/10/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 7054.4000  | 7297.5600                     | 7.0544    | 7.2976                          | 0             |
| 30/10/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 397.4000   | 366.4200                      | 0.3974    | 0.3664                          | 2,541         |
| 30/10/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 10050.4200 | 10314.3600                    | 10.0504   | 10.3144                         | 0             |
| 30/10/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 110.7200   | 100.5200                      | 0.1107    | 0.1005                          | 2,541         |
| 30/10/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 12127.5100 | 12397.3900                    | 12.1275   | 12.3974                         | 0             |
| 30/10/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 42.3000    | 38.0400                       | 0.0423    | 0.0380                          | 0             |
| 30/10/2025 | 2037 On 05-November-26 |        |              | Bond Future | 9.6577     | 9.6120                        | 94.9144   | 95.1931                         | 0             |
| 30/10/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2457.1500  | 2589.2200                     | 2.4572    | 2.5892                          | 4,490         |
| 30/10/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 3671.1400  | 3524.5500                     | 3.6711    | 3.5246                          | 0             |
| 30/10/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 4858.4600  | 5057.8100                     | 4.8585    | 5.0578                          | 0             |
| 30/10/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 1461.2500  | 1381.9400                     | 1.4613    | 1.3819                          | 4,490         |
| 30/10/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 6456.7400  | 6683.6400                     | 6.4567    | 6.6836                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 839.9400   | 788.1800                      | 0.8399    | 0.7882                          | 0             |
| 30/10/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 7390.3500  | 7629.1100                     | 7.3904    | 7.6291                          | 0             |
| 30/10/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 609.2500   | 569.3500                      | 0.6093    | 0.5694                          | 4,490         |
| 30/10/2025 | 2038 On 06-November-25 |        |              | Bond Future | 147.3985   | 147.5633                      | 147.3985  | 147.5633                        | 1,194         |
| 30/10/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 3518.4800  | 3683.3000                     | 3.5185    | 3.6833                          | 0             |
| 30/10/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2038 On 05-February-26 |        |              | Bond Future | 147.9307   | 148.0985                      | 147.9307  | 148.0985                        | 2,701         |
| 30/10/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 4730.6700  | 4898.5000                     | 4.7307    | 4.8985                          | 0             |
| 30/10/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2038 On 07-May-26      |        |              | Bond Future | 150.7036   | 150.8747                      | 150.7036  | 150.8747                        | 440           |
| 30/10/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 6173.6300  | 6344.7000                     | 6.1736    | 6.3447                          | 0             |
| 30/10/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2038 On 06-August-26   |        |              | Bond Future | 151.2863   | 151.4608                      | 151.2863  | 151.4608                        | 0             |
| 30/10/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 6566.3400  | 6740.8300                     | 6.5663    | 6.7408                          | 0             |
| 30/10/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2038 On 05-November-26 |        |              | Bond Future | 153.9880   | 154.1651                      | 153.9880  | 154.1651                        | 0             |
| 30/10/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 7677.9500  | 7855.1000                     | 7.6780    | 7.8551                          | 0             |
| 30/10/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2040 On 06-November-25 |        |              | Bond Future | 9.7859     | 9.7416                        | 96.5258   | 96.8484                         | 22,660        |
| 30/10/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 13352.2500 | 13674.8900                    | 13.3523   | 13.6749                         | 0             |
| 30/10/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 |        |              | Bond Future | 9.8644     | 9.8186                        | 93.7623   | 94.0907                         | 87,779        |
| 30/10/2025 | 2040 On 05-February-26 | 9.80   | Call         | Bond Future | 1455.0900  | 1621.4700                     | 1.4551    | 1.6215                          | 14,000        |
| 30/10/2025 | 2040 On 05-February-26 | 9.80   | Put          | Bond Future | 1916.9200  | 1754.9500                     | 1.9169    | 1.7550                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 10.24  | Call         | Bond Future | 3234.4000  | 3491.8300                     | 3.2344    | 3.4918                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 10.24  | Put          | Bond Future | 605.5800   | 534.6600                      | 0.6056    | 0.5347                          | 14,000        |
| 30/10/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 3803.5900  | 4078.4900                     | 3.8036    | 4.0785                          | 680           |
| 30/10/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 425.1300   | 371.6800                      | 0.4251    | 0.3717                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 6121.7100  | 6435.6200                     | 6.1217    | 6.4356                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 91.9200    | 77.4800                       | 0.0919    | 0.0775                          | 8,180         |
| 30/10/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 8582.5700  | 8908.3200                     | 8.5826    | 8.9083                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 14.0900    | 11.4900                       | 0.0141    | 0.0115                          | 680           |
| 30/10/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 10644.2600 | 10972.1400                    | 10.6443   | 10.9721                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 2.3400     | 1.8700                        | 0.0023    | 0.0019                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 12583.7500 | 12912.0300                    | 12.5838   | 12.9120                         | 475           |
| 30/10/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 0.3500     | 0.2800                        | 0.0004    | 0.0003                          | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 20155.6100 | 20483.9600                    | 20.1556   | 20.4840                         | 0             |
| 30/10/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 475           |
| 30/10/2025 | 2040 On 07-May-26      |        |              | Bond Future | 9.9440     | 9.8966                        | 95.4976   | 95.8320                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 5604.1600  | 5889.1200                     | 5.6042    | 5.8891                          | 1,460         |
| 30/10/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 502.1200   | 452.6500                      | 0.5021    | 0.4527                          | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 7931.2500  | 8246.0500                     | 7.9313    | 8.2461                          | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 168.7200   | 149.0900                      | 0.1687    | 0.1491                          | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 11104.6700 | 11434.5700                    | 11.1047   | 11.4346                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 33.2100    | 28.6800                       | 0.0332    | 0.0287                          | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 11391.1900 | 11721.7100                    | 11.3912   | 11.7217                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 28.3500    | 24.4400                       | 0.0284    | 0.0244                          | 1,460         |
| 30/10/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 13145.7200 | 13478.6400                    | 13.1457   | 13.4786                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 10.1900    | 8.6800                        | 0.0102    | 0.0087                          | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 14199.1200 | 14532.7500                    | 14.1991   | 14.5328                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 5.2500     | 4.4500                        | 0.0053    | 0.0045                          | 1,460         |
| 30/10/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 15877.7500 | 16211.9200                    | 15.8778   | 16.2119                         | 0             |
| 30/10/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 1.5600     | 1.3000                        | 0.0016    | 0.0013                          | 0             |
| 30/10/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.0353    | 9.9861                        | 92.7299   | 93.0702                         | 7,265         |
| 30/10/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 13343.9500 | 13678.8500                    | 13.3440   | 13.6789                         | 0             |
| 30/10/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 47.8700    | 42.4900                       | 0.0479    | 0.0425                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.1255    | 10.0746                       | 94.3624   | 94.7084                         | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2701.6900  | 2864.2300                     | 2.7017    | 2.8642                          | 2,300         |
| 30/10/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 4180.1000  | 3996.6500                     | 4.1801    | 3.9967                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 5283.8000  | 5528.7100                     | 5.2838    | 5.5287                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 1694.8400  | 1593.7600                     | 1.6948    | 1.5938                          | 2,300         |
| 30/10/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 7017.0400  | 7296.5100                     | 7.0170    | 7.2965                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 980.2100   | 913.6900                      | 0.9802    | 0.9137                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 8030.5600  | 8324.9100                     | 8.0306    | 8.3249                          | 0             |
| 30/10/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 716.2000   | 664.5600                      | 0.7162    | 0.6646                          | 2,300         |
| 30/10/2025 | 2043 On 06-November-25 |        |              | Bond Future | 114.9704   | 114.9822                      | 114.9704  | 114.9822                        | 0             |
| 30/10/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 4540.4400  | 4552.1700                     | 4.5404    | 4.5522                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2043 On 05-February-26 |        |              | Bond Future | 114.2628   | 114.2748                      | 114.2628  | 114.2748                        | 0             |
| 30/10/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 4691.2480  | 4704.4389                     | 4.6912    | 4.7044                          | 0             |
| 30/10/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 88.4180    | 89.6489                       | 0.0884    | 0.0896                          | 0             |
| 30/10/2025 | 2043 On 07-May-26      |        |              | Bond Future | 116.4047   | 116.4168                      | 116.4047  | 116.4168                        | 0             |
| 30/10/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 5003.1247  | 5016.1422                     | 5.0031    | 5.0161                          | 0             |
| 30/10/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 298.4347   | 299.3122                      | 0.2984    | 0.2993                          | 0             |
| 30/10/2025 | 2043 On 06-August-26   |        |              | Bond Future | 115.6967   | 115.7098                      | 115.6967  | 115.7098                        | 0             |
| 30/10/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 5342.3223  | 5355.6281                     | 5.3423    | 5.3556                          | 0             |
| 30/10/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 525.6523   | 525.8481                      | 0.5257    | 0.5258                          | 0             |
| 30/10/2025 | 2043 On 05-November-26 |        |              | Bond Future | 117.7615   | 117.7745                      | 117.7615  | 117.7745                        | 0             |
| 30/10/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 5659.8143  | 5672.5591                     | 5.6598    | 5.6726                          | 0             |
| 30/10/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 738.2743   | 738.0191                      | 0.7383    | 0.7380                          | 0             |
| 30/10/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.0008    | 9.9565                        | 92.0290   | 92.3683                         | 93,098        |
| 30/10/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 8806.6900  | 9146.0400                     | 8.8067    | 9.1460                          | 11,000        |
| 30/10/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 11954.0000 | 12293.3500                    | 11.9540   | 12.2934                         | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 11,000        |
| 30/10/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 12740.2200 | 13079.5700                    | 12.7402   | 13.0796                         | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 13454.6500 | 13794.0000                    | 13.4547   | 13.7940                         | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 30/10/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 14621.7900 | 14961.1400                    | 14.6218   | 14.9611                         | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,600         |
| 30/10/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 14909.0500 | 15248.4000                    | 14.9091   | 15.2484                         | 0             |
| 30/10/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 5,800         |
| 30/10/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.0781    | 10.0323                       | 89.3094   | 89.6548                         | 61,040        |
| 30/10/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1711.6600  | 1900.1500                     | 1.7117    | 1.9002                          | 9,000         |
| 30/10/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 1772.5300  | 1615.5400                     | 1.7725    | 1.6155                          | 0             |
| 30/10/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 5994.5600  | 6320.9900                     | 5.9946    | 6.3210                          | 9,000         |
| 30/10/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 124.3900   | 105.3400                      | 0.1244    | 0.1053                          | 0             |
| 30/10/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 8213.7900  | 8554.6600                     | 8.2138    | 8.5547                          | 0             |
| 30/10/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 25.8500    | 21.2400                       | 0.0259    | 0.0212                          | 4,500         |
| 30/10/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 9476.2300  | 9819.9200                     | 9.4762    | 9.8199                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 9.3400     | 7.5500                        | 0.0093    | 0.0076                          | 9,000         |
| 30/10/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 9788.7400  | 10132.8300                    | 9.7887    | 10.1328                         | 0             |
| 30/10/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 7.1300     | 5.7400                        | 0.0071    | 0.0057                          | 4,500         |
| 30/10/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 10161.9200 | 10506.3700                    | 10.1619   | 10.5064                         | 0             |
| 30/10/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 5.2400     | 4.2100                        | 0.0052    | 0.0042                          | 0             |
| 30/10/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.1561    | 10.1089                       | 90.9622   | 91.3140                         | 1,500         |
| 30/10/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 11055.3300 | 11401.1300                    | 11.0553   | 11.4011                         | 0             |
| 30/10/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 44.8600    | 38.8500                       | 0.0449    | 0.0389                          | 0             |
| 30/10/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.2446    | 10.1958                       | 88.2371   | 88.5951                         | 7,681         |
| 30/10/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 13957.6900 | 14310.1300                    | 13.9577   | 14.3101                         | 0             |
| 30/10/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 50.2100    | 44.6000                       | 0.0502    | 0.0446                          | 0             |
| 30/10/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.3316    | 10.2811                       | 89.7903   | 90.1545                         | 0             |
| 30/10/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 7732.0000  | 8032.6600                     | 7.7320    | 8.0327                          | 0             |
| 30/10/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 914.6900   | 851.2200                      | 0.9147    | 0.8512                          | 0             |
| 30/10/2025 | 2046 On 06-November-25 |        |              | Bond Future | 126.5930   | 126.9773                      | 126.5930  | 126.9773                        | 11,522        |
| 30/10/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 1183.0200  | 1567.2800                     | 1.1830    | 1.5673                          | 0             |
| 30/10/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2046 On 05-February-26 |        |              | Bond Future | 128.9135   | 129.3049                      | 128.9135  | 129.3049                        | 12,424        |
| 30/10/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 7263.5400  | 7654.8800                     | 7.2635    | 7.6549                          | 0             |
| 30/10/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2046 On 07-May-26      |        |              | Bond Future | 129.0321   | 129.4311                      | 129.0321  | 129.4311                        | 5,789         |
| 30/10/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future | 4082.1000  | 4481.1300                     | 4.0821    | 4.4811                          | 0             |
| 30/10/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2046 On 06-August-26   |        |              | Bond Future | 131.4183   | 131.8244                      | 131.4183  | 131.8244                        | 0             |
| 30/10/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future | 9038.2900  | 9444.3600                     | 9.0383    | 9.4444                          | 0             |
| 30/10/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2046 On 05-November-26 |        |              | Bond Future | 131.4313   | 131.8453                      | 131.4313  | 131.8453                        | 0             |
| 30/10/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future | 5951.2700  | 6365.3000                     | 5.9513    | 6.3653                          | 0             |
| 30/10/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2050 On 06-November-25 |        |              | Bond Future | 128.2459   | 128.3643                      | 128.2459  | 128.3643                        | 1,594         |
| 30/10/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future | 3825.8600  | 3944.3300                     | 3.8259    | 3.9443                          | 0             |
| 30/10/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2050 On 05-February-26 |        |              | Bond Future | 128.1785   | 128.2990                      | 128.1785  | 128.2990                        | 11,810        |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 5358.5100 | 5478.9800                     | 5.3585    | 5.4790                          | 0             |
| 30/10/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 130.5813  | 130.7039                      | 130.5813  | 130.7039                        | 4,988         |
| 30/10/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 6511.2500 | 6633.8700                     | 6.5113    | 6.6339                          | 0             |
| 30/10/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 130.5398  | 130.6653                      | 130.5398  | 130.6653                        | 0             |
| 30/10/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 7269.7500 | 7395.2700                     | 7.2698    | 7.3953                          | 0             |
| 30/10/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 132.8709  | 132.9980                      | 132.8709  | 132.9980                        | 0             |
| 30/10/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 9030.8500 | 9157.9900                     | 9.0309    | 9.1580                          | 0             |
| 30/10/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1220.1980 | 1221.8890                     | 1220.1980 | 1,221.8890                      | 0             |
| 30/10/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1242.2630 | 1243.9820                     | 1242.2630 | 1,243.9820                      | 0             |
| 30/10/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1265.2510 | 1267.0030                     | 1265.2510 | 1,267.0030                      | 0             |
| 30/10/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1288.1150 | 1289.8950                     | 1288.1150 | 1,289.8950                      | 0             |
| 30/10/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1311.1060 | 1312.9140                     | 1311.1060 | 1,312.9140                      | 0             |
| 30/10/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1532.7850 | 1535.8850                     | 1532.7850 | 1,535.8850                      | 0             |
| 30/10/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1560.5020 | 1563.6560                     | 1560.5020 | 1,563.6560                      | 0             |
| 30/10/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1589.3790 | 1592.5920                     | 1589.3790 | 1,592.5920                      | 0             |
| 30/10/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1618.1000 | 1621.3670                     | 1618.1000 | 1,621.3670                      | 0             |
| 30/10/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1646.9810 | 1650.3020                     | 1646.9810 | 1,650.3020                      | 0             |
| 30/10/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1290.8230 | 1293.7870                     | 1290.8230 | 1,293.7870                      | 63            |
| 30/10/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1314.1650 | 1317.1810                     | 1314.1650 | 1,317.1810                      | 13            |
| 30/10/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1338.4830 | 1341.5560                     | 1338.4830 | 1,341.5560                      | 0             |
| 30/10/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1362.6700 | 1365.7950                     | 1362.6700 | 1,365.7950                      | 0             |
| 30/10/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1386.9920 | 1390.1690                     | 1386.9920 | 1,390.1690                      | 0             |
| 30/10/2025 | C002 On 31-March-32    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | C007 On 31-January-37   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C010 On 21-December-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C039 On 31-March-39     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 30/10/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 30/10/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 30/10/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C442 On 25-April-42     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C818 On 21-December-27  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | C871 On 21-December-26  |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CC42 On 31-March-42     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.4670     | 9.4379                        | 90.4435   | 90.5913                         | 0             |
| 30/10/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 11793.2400 | 11941.0400                    | 11.7932   | 11.9410                         | 0             |
| 30/10/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.5619     | 9.5314                        | 92.1014   | 92.2518                         | 0             |
| 30/10/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 8905.9400  | 9056.3700                     | 8.9059    | 9.0564                          | 0             |
| 30/10/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 9.6506     | 9.6188                        | 90.0331   | 90.1864                         | 0             |
| 30/10/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 9152.5700  | 9305.8300                     | 9.1526    | 9.3058                          | 0             |
| 30/10/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES33 On 06-August-26    |        |              | Bond Future        | 9.7536     | 9.7203                        | 91.6974   | 91.8533                         | 0             |
| 30/10/2025 | ES33 On 06-August-26    | 12.02  | Call         | Bond Future        | 9828.7700  | 9984.6200                     | 9.8288    | 9.9846                          | 0             |
| 30/10/2025 | ES33 On 06-August-26    | 12.02  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES33 On 05-November-26  |        |              | Bond Future        | 9.8710     | 9.8361                        | 89.5413   | 89.6996                         | 0             |
| 30/10/2025 | ES33 On 05-November-26  | 10.83  | Call         | Bond Future        | 4212.8700  | 4371.2500                     | 4.2129    | 4.3713                          | 0             |
| 30/10/2025 | ES33 On 05-November-26  | 10.83  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES42 On 06-November-25  |        |              | Bond Future        | 10.1262    | 10.0820                       | 87.4903   | 87.8076                         | 0             |
| 30/10/2025 | ES42 On 06-November-25  | 12.39  | Call         | Bond Future        | 14156.3600 | 14473.7000                    | 14.1564   | 14.4737                         | 0             |
| 30/10/2025 | ES42 On 06-November-25  | 12.39  | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES42 On 05-February-26  |        |              | Bond Future        | 10.2086    | 10.1629                       | 89.0941   | 89.4172                         | 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 |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 10494.3800   | 10817.4300                    | 10.4944   | 10.8174                         | 0             |
| 30/10/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.2901      | 10.2428                       | 86.4993   | 86.8284                         | 0             |
| 30/10/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 11857.8700   | 12187.0000                    | 11.8579   | 12.1870                         | 0             |
| 30/10/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.3790      | 10.3302                       | 88.0975   | 88.4325                         | 0             |
| 30/10/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 13623.1800   | 13958.1900                    | 13.6232   | 13.9582                         | 0             |
| 30/10/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.4744      | 10.4238                       | 85.4059   | 85.7466                         | 0             |
| 30/10/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 7441.0600    | 7781.8000                     | 7.4411    | 7.7818                          | 0             |
| 30/10/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1267.6130    | 1270.3970                     | 1267.6130 | 1,270.3970                      | 138           |
| 30/10/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1556130.0000 | 1583970.0000                  | 155.6130  | 158.3970                        | 0             |
| 30/10/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1290.5340    | 1293.3680                     | 1290.5340 | 1,293.3680                      | 563           |
| 30/10/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1405340.0000 | 1433680.0000                  | 140.5340  | 143.3680                        | 0             |
| 30/10/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1314.4160    | 1317.3030                     | 1314.4160 | 1,317.3030                      | 42            |
| 30/10/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1374160.0000 | 1403030.0000                  | 137.4160  | 140.3030                        | 0             |
| 30/10/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1338.1680    | 1341.1040                     | 1338.1680 | 1,341.1040                      | 0             |
| 30/10/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1491680.0000 | 1521040.0000                  | 149.1680  | 152.1040                        | 0             |
| 30/10/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GOVI On 05-November-26 |          |              | GOVI        | 1362.0520    | 1365.0370                     | 1362.0520 | 1,365.0370                      | 0             |
| 30/10/2025 | GOVI On 05-November-26 | 1,277.00 | Call         | GOVI        | 850520.0000  | 880370.0000                   | 85.0520   | 88.0370                         | 0             |
| 30/10/2025 | GOVI On 05-November-26 | 1,277.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX  | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 30/10/2025 | I258 On 06-November-25 |          |              | Bond Future | 116.8867     | 116.8988                      | 116.8867  | 116.8988                        | 0             |
| 30/10/2025 | I258 On 06-November-25 | 112.39   | Call         | Bond Future | 4496.7381    | 4508.8521                     | 4.4967    | 4.5089                          | 0             |
| 30/10/2025 | I258 On 06-November-25 | 112.39   | Put          | Bond Future | 0.0181       | 0.0521                        | 0.0000    | 0.0001                          | 0             |
| 30/10/2025 | I258 On 05-February-26 |          |              | Bond Future | 116.2143     | 116.2265                      | 116.2143  | 116.2265                        | 0             |
| 30/10/2025 | I258 On 05-February-26 | 111.65   | Call         | Bond Future | 4909.0664    | 4924.6881                     | 4.9091    | 4.9247                          | 0             |
| 30/10/2025 | I258 On 05-February-26 | 111.65   | Put          | Bond Future | 344.7464     | 348.2281                      | 0.3447    | 0.3482                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | I258 On 07-May-26       |        |              | Bond Future            | 118.3927  | 118.4053                      | 118.3927  | 118.4053                        | 0             |
| 30/10/2025 | I258 On 07-May-26       | 113.73 | Call         | Bond Future            | 5486.7660 | 5501.5324                     | 5.4868    | 5.5015                          | 0             |
| 30/10/2025 | I258 On 07-May-26       | 113.73 | Put          | Bond Future            | 824.0460  | 826.2724                      | 0.8240    | 0.8263                          | 0             |
| 30/10/2025 | I258 On 06-August-26    |        |              | Bond Future            | 117.7217  | 117.7349                      | 117.7217  | 117.7349                        | 0             |
| 30/10/2025 | I258 On 06-August-26    | 112.95 | Call         | Bond Future            | 6047.6696 | 6062.0205                     | 6.0477    | 6.0620                          | 0             |
| 30/10/2025 | I258 On 06-August-26    | 112.95 | Put          | Bond Future            | 1276.0096 | 1277.1705                     | 1.2760    | 1.2772                          | 0             |
| 30/10/2025 | I258 On 05-November-26  |        |              | Bond Future            | 119.8227  | 119.8358                      | 119.8227  | 119.8358                        | 0             |
| 30/10/2025 | I258 On 05-November-26  | 114.95 | Call         | Bond Future            | 6565.9640 | 6579.6406                     | 6.5660    | 6.5796                          | 0             |
| 30/10/2025 | I258 On 05-November-26  | 114.95 | Put          | Bond Future            | 1693.3040 | 1693.8006                     | 1.6933    | 1.6938                          | 0             |
| 30/10/2025 | IGOV On 06-November-25  |        |              | Index Future           | 404.1980  | 404.4700                      | 404.1980  | 404.4700                        | 13            |
| 30/10/2025 | IGOV On 05-February-26  |        |              | Index Future           | 411.6080  | 411.8840                      | 411.6080  | 411.8840                        | 229           |
| 30/10/2025 | IGOV On 07-May-26       |        |              | Index Future           | 419.3230  | 419.6040                      | 419.3230  | 419.6040                        | 8             |
| 30/10/2025 | IGOV On 06-August-26    |        |              | Index Future           | 426.9970  | 427.2830                      | 426.9970  | 427.2830                        | 0             |
| 30/10/2025 | IGOV On 05-November-26  |        |              | Index Future           | 434.7140  | 435.0030                      | 434.7140  | 435.0030                        | 0             |
| 30/10/2025 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.2800   | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 30/10/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 30/10/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 30/10/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 30/10/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 30/10/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 30/10/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 30/10/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 30/10/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 30/10/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 30/10/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 30/10/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 30/10/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 30/10/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 30/10/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 30/10/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 30/10/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.4693    | 8.4397                        | 109.4140  | 109.5823                        | 20,832        |
| 30/10/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 9958.5700 | 10126.8100                    | 9.9586    | 10.1268                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R033 On 05-February-26 |        |              | Bond Future | 8.5260     | 8.4951                        | 111.3925  | 111.5637                        | 14,967        |
| 30/10/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 10189.9600 | 10360.5700                    | 10.1900   | 10.3606                         | 0             |
| 30/10/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 7.2000     | 6.6500                        | 0.0072    | 0.0067                          | 0             |
| 30/10/2025 | R033 On 07-May-26      |        |              | Bond Future | 8.5778     | 8.5453                        | 108.4102  | 108.5846                        | 0             |
| 30/10/2025 | R033 On 07-May-26      | 10.38  | Call         | Bond Future | 9205.3400  | 9374.4800                     | 9.2053    | 9.3745                          | 0             |
| 30/10/2025 | R033 On 07-May-26      | 10.38  | Put          | Bond Future | 83.3800    | 78.1500                       | 0.0834    | 0.0782                          | 0             |
| 30/10/2025 | R033 On 06-August-26   |        |              | Bond Future | 8.6422     | 8.6081                        | 110.3886  | 110.5659                        | 0             |
| 30/10/2025 | R033 On 06-August-26   | 10.25  | Call         | Bond Future | 8300.2300  | 8460.8900                     | 8.3002    | 8.4609                          | 0             |
| 30/10/2025 | R033 On 06-August-26   | 10.25  | Put          | Bond Future | 365.8900   | 349.3100                      | 0.3659    | 0.3493                          | 0             |
| 30/10/2025 | R033 On 05-November-26 |        |              | Bond Future | 8.7167     | 8.6808                        | 107.2932  | 107.4733                        | 0             |
| 30/10/2025 | R033 On 05-November-26 | 9.33   | Call         | Bond Future | 4700.5400  | 4825.7800                     | 4.7005    | 4.8258                          | 0             |
| 30/10/2025 | R033 On 05-November-26 | 9.33   | Put          | Bond Future | 1684.1800  | 1629.3500                     | 1.6842    | 1.6294                          | 0             |
| 30/10/2025 | R035 On 06-November-25 |        |              | Bond Future | 8.8649     | 8.8406                        | 101.8050  | 101.9576                        | 21,160        |
| 30/10/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 5453.4600  | 5606.0100                     | 5.4535    | 5.6060                          | 250           |
| 30/10/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 6261.7000  | 6414.2500                     | 6.2617    | 6.4143                          | 2,000         |
| 30/10/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 7230.8700  | 7383.4200                     | 7.2309    | 7.3834                          | 300           |
| 30/10/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.15  | Call         | Bond Future | 7626.0800  | 7778.6300                     | 7.6261    | 7.7786                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 30/10/2025 | R035 On 06-November-25 | 10.30  | Call         | Bond Future | 8465.4500  | 8618.0000                     | 8.4655    | 8.6180                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 50            |
| 30/10/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 9074.5500  | 9227.1000                     | 9.0746    | 9.2271                          | 2,000         |
| 30/10/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 9239.7400  | 9392.2900                     | 9.2397    | 9.3923                          | 2,000         |
| 30/10/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.50  | Call         | Bond Future | 9568.9000  | 9721.4500                     | 9.5689    | 9.7215                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 30/10/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 10005.3200 | 10157.8700                    | 10.0053   | 10.1579                         | 300           |
| 30/10/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.68  | Call         | Bond Future | 10546.9100 | 10699.4600                    | 10.5469   | 10.6995                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 8,500         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 11934.8100 | 12087.3600                    | 11.9348   | 12.0874                         | 2,000         |
| 30/10/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 11987.6100 | 12140.1600                    | 11.9876   | 12.1402                         | 250           |
| 30/10/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 12250.9900 | 12403.5400                    | 12.2510   | 12.4035                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 13294.0300 | 13446.5800                    | 13.2940   | 13.4466                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 14473.0700 | 14625.6200                    | 14.4731   | 14.6256                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 30/10/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 14574.5700 | 14727.1200                    | 14.5746   | 14.7271                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 30/10/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 15680.4900 | 15833.0400                    | 15.6805   | 15.8330                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 300           |
| 30/10/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 17060.2800 | 17212.8300                    | 17.0603   | 17.2128                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 250           |
| 30/10/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 17254.9000 | 17407.4500                    | 17.2549   | 17.4075                         | 0             |
| 30/10/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 30/10/2025 | R035 On 05-February-26 |        |              | Bond Future | 8.9308     | 8.9054                        | 103.6460  | 103.8012                        | 82,441        |
| 30/10/2025 | R035 On 05-February-26 | 8.64   | Call         | Bond Future | 732.2000   | 789.4100                      | 0.7322    | 0.7894                          | 350           |
| 30/10/2025 | R035 On 05-February-26 | 8.64   | Put          | Bond Future | 2528.8200  | 2430.8400                     | 2.5288    | 2.4308                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 8.85   | Call         | Bond Future | 1172.9600  | 1251.4200                     | 1.1730    | 1.2514                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 8.85   | Put          | Bond Future | 1668.0000  | 1591.2700                     | 1.6680    | 1.5913                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 9.14   | Call         | Bond Future | 2078.0300  | 2186.8000                     | 2.0780    | 2.1868                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 9.14   | Put          | Bond Future | 811.3200   | 764.9000                      | 0.8113    | 0.7649                          | 350           |
| 30/10/2025 | R035 On 05-February-26 | 9.25   | Call         | Bond Future | 2510.2600  | 2629.2600                     | 2.5103    | 2.6293                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 9.25   | Put          | Bond Future | 585.9300   | 549.7400                      | 0.5859    | 0.5497                          | 16,000        |
| 30/10/2025 | R035 On 05-February-26 | 9.64   | Call         | Bond Future | 4356.0700  | 4499.9800                     | 4.3561    | 4.5000                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 9.64   | Put          | Bond Future | 146.1800   | 134.9000                      | 0.1462    | 0.1349                          | 350           |
| 30/10/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 7216.9500  | 7370.9700                     | 7.2170    | 7.3710                          | 250           |
| 30/10/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 12.6000    | 11.4300                       | 0.0126    | 0.0114                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 8685.1600  | 8840.0500                     | 8.6852    | 8.8401                          | 2,000         |
| 30/10/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 3.0300     | 2.7300                        | 0.0030    | 0.0027                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 9917.1900  | 10072.2900                    | 9.9172    | 10.0723                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 0.8400     | 0.7500                        | 0.0008    | 0.0008                          | 250           |
| 30/10/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 10551.8700 | 10707.0200                    | 10.5519   | 10.7070                         | 0             |
| 30/10/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 0.4100     | 0.3700                        | 0.0004    | 0.0004                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 11337.1300 | 11492.3000                    | 11.3371   | 11.4923                         | 2,000         |
| 30/10/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 0.1700     | 0.1500                        | 0.0002    | 0.0002                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 11648.6900 | 11803.8700                    | 11.6487   | 11.8039                         | 0             |
| 30/10/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 0.1100     | 0.1000                        | 0.0001    | 0.0001                          | 0             |
| 30/10/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 12523.5900 | 12678.7800                    | 12.5236   | 12.6788                         | 0             |
| 30/10/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 0.0400     | 0.0400                        | 0.0000    | 0.0000                          | 250           |
| 30/10/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 18705.0700 | 18860.2600                    | 18.7051   | 18.8603                         | 0             |
| 30/10/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,000         |
| 30/10/2025 | R035 On 07-May-26      |        |              | Bond Future | 8.9879     | 8.9614                        | 101.0607  | 101.2188                        | 27,162        |
| 30/10/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 4303.3700  | 4434.7000                     | 4.3034    | 4.4347                          | 250           |
| 30/10/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 507.5200   | 480.7800                      | 0.5075    | 0.4808                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 4392.8900  | 4525.2500                     | 4.3929    | 4.5253                          | 200           |
| 30/10/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 483.6500   | 457.9400                      | 0.4837    | 0.4579                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 4619.7300  | 4754.5500                     | 4.6197    | 4.7546                          | 350           |
| 30/10/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 427.7900   | 404.5400                      | 0.4278    | 0.4045                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 6712.4300  | 6861.9200                     | 6.7124    | 6.8619                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 134.1200   | 125.5400                      | 0.1341    | 0.1255                          | 250           |
| 30/10/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 6813.6800  | 6963.6100                     | 6.8137    | 6.9636                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 126.3000   | 118.1600                      | 0.1263    | 0.1182                          | 200           |
| 30/10/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 7067.9000  | 7218.8600                     | 7.0679    | 7.2189                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 108.5900   | 101.4800                      | 0.1086    | 0.1015                          | 350           |
| 30/10/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 9284.2500  | 9440.2000                     | 9.2843    | 9.4402                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 29.2300    | 27.1100                       | 0.0292    | 0.0271                          | 250           |
| 30/10/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 9387.3400  | 9543.4100                     | 9.3873    | 9.5434                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 27.3900    | 25.3900                       | 0.0274    | 0.0254                          | 200           |
| 30/10/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 9644.8600  | 9801.2200                     | 9.6449    | 9.8012                          | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 23.2800    | 21.5700                       | 0.0233    | 0.0216                          | 350           |
| 30/10/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 10414.5500 | 10571.5500                    | 10.4146   | 10.5716                         | 0             |
| 30/10/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 14.1100    | 13.0400                       | 0.0141    | 0.0130                          | 0             |
| 30/10/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.0565     | 9.0290                        | 102.9054  | 103.0662                        | 56            |
| 30/10/2025 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 2509.7400  | 2601.6000                     | 2.5097    | 2.6016                          | 200           |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 2083.0300  | 2014.1800                     | 2.0830    | 2.0142                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2774.3700  | 2871.9500                     | 2.7744    | 2.8720                          | 250           |
| 30/10/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 1828.1400  | 1765.0100                     | 1.8281    | 1.7650                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 4212.7500  | 4334.3900                     | 4.2128    | 4.3344                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 944.4100   | 905.3400                      | 0.9444    | 0.9053                          | 200           |
| 30/10/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 4573.4700  | 4699.6700                     | 4.5735    | 4.6997                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 805.0400   | 770.5300                      | 0.8050    | 0.7705                          | 250           |
| 30/10/2025 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 6371.1000  | 6513.6800                     | 6.3711    | 6.5137                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 367.2500   | 349.1200                      | 0.3673    | 0.3491                          | 200           |
| 30/10/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 6789.6600  | 6934.9100                     | 6.7897    | 6.9349                          | 0             |
| 30/10/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 304.3400   | 288.8800                      | 0.3043    | 0.2889                          | 250           |
| 30/10/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 10871.3900 | 11029.2500                    | 10.8714   | 11.0293                         | 0             |
| 30/10/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 46.7100    | 43.8600                       | 0.0467    | 0.0439                          | 0             |
| 30/10/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.1364     | 9.1077                        | 100.2185  | 100.3818                        | 0             |
| 30/10/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 5682.7100  | 5815.2000                     | 5.6827    | 5.8152                          | 0             |
| 30/10/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 772.7200   | 741.9200                      | 0.7727    | 0.7419                          | 0             |
| 30/10/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.4358     | 9.3964                        | 111.6166  | 111.9215                        | 3,051         |
| 30/10/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 11089.2500 | 11394.1700                    | 11.0893   | 11.3942                         | 1,770         |
| 30/10/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 12797.1600 | 13102.0800                    | 12.7972   | 13.1021                         | 0             |
| 30/10/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 19509.5900 | 19814.5100                    | 19.5096   | 19.8145                         | 0             |
| 30/10/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,770         |
| 30/10/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.5124     | 9.4716                        | 113.6349  | 113.9452                        | 3,610         |
| 30/10/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 13349.9000 | 13660.1600                    | 13.3499   | 13.6602                         | 0             |
| 30/10/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 0.2600     | 0.2000                        | 0.0003    | 0.0002                          | 0             |
| 30/10/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.5861     | 9.5437                        | 110.2528  | 110.5689                        | 0             |
| 30/10/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 12421.7500 | 12735.4100                    | 12.4218   | 12.7354                         | 0             |
| 30/10/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 18.1600    | 15.7400                       | 0.0182    | 0.0157                          | 0             |
| 30/10/2025 | R038 On 06-August-26   |        |              | Bond Future | 9.6699     | 9.6259                        | 112.2647  | 112.5862                        | 0             |
| 30/10/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 13955.2200 | 14271.8100                    | 13.9552   | 14.2718                         | 0             |
| 30/10/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 47.4100    | 42.4900                       | 0.0474    | 0.0425                          | 0             |
| 30/10/2025 | R038 On 05-November-26 |        |              | Bond Future | 9.7608     | 9.7151                        | 108.7611  | 109.0880                        | 0             |
| 30/10/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 7422.3500  | 7691.8500                     | 7.4224    | 7.6919                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 867.1600   | 809.7900                      | 0.8672    | 0.8098                          | 0             |
| 30/10/2025 | R053 On 06-November-25 |        |              | Bond Future | 9.8602     | 9.8108                        | 117.9319  | 118.4658                        | 28,843        |
| 30/10/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 17717.6400 | 18251.5500                    | 17.7176   | 18.2516                         | 0             |
| 30/10/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R053 On 05-February-26 |        |              | Bond Future | 9.9295     | 9.8785                        | 120.0644  | 120.6079                        | 27,517        |
| 30/10/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 14735.0200 | 15277.4200                    | 14.7350   | 15.2774                         | 0             |
| 30/10/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 4.3700     | 3.3400                        | 0.0044    | 0.0033                          | 0             |
| 30/10/2025 | R053 On 07-May-26      |        |              | Bond Future | 9.9958     | 9.9432                        | 116.4243  | 116.9777                        | 10,000        |
| 30/10/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 15698.1800 | 16243.9600                    | 15.6982   | 16.2440                         | 0             |
| 30/10/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 49.0900    | 41.3900                       | 0.0491    | 0.0414                          | 0             |
| 30/10/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.0694    | 10.0151                       | 118.5486  | 119.1120                        | 0             |
| 30/10/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 19496.3000 | 20051.9400                    | 19.4963   | 20.0519                         | 0             |
| 30/10/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 58.9400    | 51.2200                       | 0.0589    | 0.0512                          | 0             |
| 30/10/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.1473    | 10.0914                       | 114.7777  | 115.3506                        | 0             |
| 30/10/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 11116.7200 | 11599.0500                    | 11.1167   | 11.5991                         | 0             |
| 30/10/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 1114.7700  | 1024.2000                     | 1.1148    | 1.0242                          | 0             |
| 30/10/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.3915     | 7.3611                        | 107.3395  | 107.3721                        | 69,954        |
| 30/10/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 788.5900   | 821.2400                      | 0.7886    | 0.8212                          | 0             |
| 30/10/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.4300     | 8.4300                        | 103.1324  | 103.1324                        | 0             |
| 30/10/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 81.6500    | 82.0700                       | 0.0817    | 0.0821                          | 0             |
| 30/10/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 81.6500    | 82.0700                       | 0.0817    | 0.0821                          | 0             |
| 30/10/2025 | R186 On 07-May-26      |        |              | Bond Future | 8.6900     | 8.6900                        | 105.1300  | 105.1300                        | 0             |
| 30/10/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 113.4800   | 113.7800                      | 0.1135    | 0.1138                          | 0             |
| 30/10/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 113.4800   | 113.7800                      | 0.1135    | 0.1138                          | 0             |
| 30/10/2025 | R186 On 06-August-26   |        |              | Bond Future | 8.5700     | 8.5700                        | 102.1093  | 102.1093                        | 0             |
| 30/10/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 94.1900    | 94.3600                       | 0.0942    | 0.0944                          | 0             |
| 30/10/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 94.1900    | 94.3600                       | 0.0942    | 0.0944                          | 0             |
| 30/10/2025 | R186 On 05-November-26 |        |              | Bond Future | 8.1200     | 8.1200                        | 104.2987  | 104.2987                        | 0             |
| 30/10/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 53.7000    | 53.7700                       | 0.0537    | 0.0538                          | 0             |
| 30/10/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 53.7000    | 53.7700                       | 0.0537    | 0.0538                          | 0             |
| 30/10/2025 | R202 On 06-November-25 |        |              | Bond Future | 285.1221   | 285.1515                      | 285.1221  | 285.1515                        | 511           |
| 30/10/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 9482.1100  | 9511.5400                     | 9.4821    | 9.5115                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R202 On 05-February-26 |        |              | Bond Future | 284.9983   | 285.0280                      | 284.9983  | 285.0280                        | 573           |
| 30/10/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 7178.2900  | 7208.0000                     | 7.1783    | 7.2080                          | 0             |
| 30/10/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R202 On 07-May-26      |        |              | Bond Future | 290.3405   | 290.3709                      | 290.3405  | 290.3709                        | 460           |
| 30/10/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 12790.4500 | 12820.8800                    | 12.7905   | 12.8209                         | 0             |
| 30/10/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R202 On 06-August-26   |        |              | Bond Future | 290.2800   | 290.3114                      | 290.2800  | 290.3114                        | 0             |
| 30/10/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 11419.9600 | 11451.3800                    | 11.4200   | 11.4514                         | 0             |
| 30/10/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R202 On 05-November-26 |        |              | Bond Future | 295.4640   | 295.4954                      | 295.4640  | 295.4954                        | 0             |
| 30/10/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 15004.0300 | 15035.3600                    | 15.0040   | 15.0354                         | 0             |
| 30/10/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.1349     | 9.1055                        | 81.6184   | 81.7882                         | 5,657         |
| 30/10/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 11189.1400 | 11358.9900                    | 11.1891   | 11.3590                         | 0             |
| 30/10/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.1995     | 9.1690                        | 83.0943   | 83.2671                         | 33,542        |
| 30/10/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 9083.2400  | 9255.9300                     | 9.0832    | 9.2559                          | 0             |
| 30/10/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 0.8000     | 0.7000                        | 0.0008    | 0.0007                          | 0             |
| 30/10/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.2606     | 9.2290                        | 81.4803   | 81.6563                         | 6,221         |
| 30/10/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 9327.2700  | 9501.8100                     | 9.3273    | 9.5018                          | 0             |
| 30/10/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 16.8600    | 15.3200                       | 0.0169    | 0.0153                          | 0             |
| 30/10/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.3315     | 9.2988                        | 82.9675   | 83.1465                         | 2,732         |
| 30/10/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 10341.0700 | 10517.1300                    | 10.3411   | 10.5171                         | 0             |
| 30/10/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 40.1100    | 37.1500                       | 0.0401    | 0.0372                          | 0             |
| 30/10/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.4092     | 9.3752                        | 81.2795   | 81.4615                         | 0             |
| 30/10/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 5441.2800  | 5588.7400                     | 5.4413    | 5.5887                          | 0             |
| 30/10/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 748.8300   | 714.3000                      | 0.7488    | 0.7143                          | 0             |
| 30/10/2025 | R210 On 06-November-25 |        |              | Bond Future | 254.3190   | 254.0275                      | 254.3190  | 254.0275                        | 851           |
| 30/10/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 2179.0000  | 1887.4500                     | 2.1790    | 1.8875                          | 0             |
| 30/10/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R210 On 05-February-26 |        |              | Bond Future | 258.9810   | 258.6838                      | 258.9810  | 258.6838                        | 289           |
| 30/10/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 5881.0400  | 5583.8200                     | 5.8810    | 5.5838                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R210 On 07-May-26      |        |              | Bond Future | 260.3520   | 260.0499                      | 260.3520  | 260.0499                        | 300           |
| 30/10/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 4952.0400  | 4649.8700                     | 4.9520    | 4.6499                          | 0             |
| 30/10/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R210 On 06-August-26   |        |              | Bond Future | 265.1673   | 264.8588                      | 265.1673  | 264.8588                        | 0             |
| 30/10/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 5327.3000  | 5018.8300                     | 5.3273    | 5.0188                          | 0             |
| 30/10/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R210 On 05-November-26 |        |              | Bond Future | 266.3656   | 266.0525                      | 266.3656  | 266.0525                        | 0             |
| 30/10/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 13035.5700 | 12722.4700                    | 13.0356   | 12.7225                         | 0             |
| 30/10/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.0184     | 7.9838                        | 97.0470   | 97.1906                         | 80,141        |
| 30/10/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7977.3300  | 8121.0200                     | 7.9773    | 8.1210                          | 0             |
| 30/10/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.0642     | 8.0275                        | 98.8018   | 98.9480                         | 3,983         |
| 30/10/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6931.7000  | 7077.8900                     | 6.9317    | 7.0779                          | 0             |
| 30/10/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 0.0600     | 0.0500                        | 0.0001    | 0.0001                          | 0             |
| 30/10/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.0970     | 8.0580                        | 97.0783   | 97.2273                         | 1,500         |
| 30/10/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 6239.6900  | 6387.7900                     | 6.2397    | 6.3878                          | 0             |
| 30/10/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 6.1400     | 5.2900                        | 0.0061    | 0.0053                          | 0             |
| 30/10/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.1446     | 8.1031                        | 98.8506   | 99.0020                         | 0             |
| 30/10/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 5474.9300  | 5621.9500                     | 5.4749    | 5.6220                          | 0             |
| 30/10/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 40.5000    | 36.1100                       | 0.0405    | 0.0361                          | 0             |
| 30/10/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.2097     | 8.1655                        | 97.0435   | 97.1973                         | 0             |
| 30/10/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2537.6800  | 2648.8700                     | 2.5377    | 2.6489                          | 0             |
| 30/10/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 683.5500   | 640.9200                      | 0.6836    | 0.6409                          | 0             |
| 30/10/2025 | R214 On 06-November-25 |        |              | Bond Future | 9.7856     | 9.7413                        | 75.4816   | 75.7638                         | 32,551        |
| 30/10/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 10549.2300 | 10831.5000                    | 10.5492   | 10.8315                         | 0             |
| 30/10/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R214 On 05-February-26 |        |              | Bond Future | 9.8603     | 9.8146                        | 76.8465   | 77.1338                         | 9,574         |
| 30/10/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 8077.4500  | 8363.5500                     | 8.0775    | 8.3636                          | 0             |
| 30/10/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 6.1200     | 4.9200                        | 0.0061    | 0.0049                          | 0             |
| 30/10/2025 | R214 On 07-May-26      |        |              | Bond Future | 9.9280     | 9.8808                        | 74.9704   | 75.2630                         | 0             |
| 30/10/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 9064.2900  | 9351.8600                     | 9.0643    | 9.3519                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 37.3500    | 32.2800                       | 0.0374    | 0.0323                          | 0             |
| 30/10/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.0047    | 9.9560                        | 76.3389   | 76.6367                         | 0             |
| 30/10/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 10775.7400 | 11066.7200                    | 10.7757   | 11.0667                         | 0             |
| 30/10/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 62.7000    | 55.8900                       | 0.0627    | 0.0559                          | 0             |
| 30/10/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.0886    | 10.0384                       | 74.3881   | 74.6909                         | 0             |
| 30/10/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 5939.5600  | 6181.8200                     | 5.9396    | 6.1818                          | 0             |
| 30/10/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 902.5400   | 842.0000                      | 0.9025    | 0.8420                          | 0             |
| 30/10/2025 | R248 On 06-November-25 |        |              | Bond Future | 9.9607     | 9.9164                        | 90.9512   | 91.3117                         | 58,287        |
| 30/10/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 12709.0100 | 13069.4600                    | 12.7090   | 13.0695                         | 0             |
| 30/10/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.0359    | 9.9902                        | 92.5959   | 92.9628                         | 211,515       |
| 30/10/2025 | R248 On 05-February-26 | 9.50   | Call         | Bond Future | 467.4600   | 546.2100                      | 0.4675    | 0.5462                          | 1,400         |
| 30/10/2025 | R248 On 05-February-26 | 9.50   | Put          | Bond Future | 4927.4600  | 4639.3100                     | 4.9275    | 4.6393                          | 0             |
| 30/10/2025 | R248 On 05-February-26 | 9.65   | Call         | Bond Future | 705.7500   | 813.4300                      | 0.7058    | 0.8134                          | 12,500        |
| 30/10/2025 | R248 On 05-February-26 | 9.65   | Put          | Bond Future | 3881.4400  | 3622.2200                     | 3.8814    | 3.6222                          | 0             |
| 30/10/2025 | R248 On 05-February-26 | 10.00  | Call         | Bond Future | 1644.3000  | 1836.9700                     | 1.6443    | 1.8370                          | 1,400         |
| 30/10/2025 | R248 On 05-February-26 | 10.00  | Put          | Bond Future | 1932.3700  | 1758.1400                     | 1.9324    | 1.7581                          | 0             |
| 30/10/2025 | R248 On 05-February-26 | 10.48  | Call         | Bond Future | 3938.3900  | 4241.1700                     | 3.9384    | 4.2412                          | 0             |
| 30/10/2025 | R248 On 05-February-26 | 10.48  | Put          | Bond Future | 500.5700   | 436.4500                      | 0.5006    | 0.4365                          | 1,400         |
| 30/10/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 10295.7800 | 10661.2200                    | 10.2958   | 10.6612                         | 0             |
| 30/10/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 7.3800     | 5.9200                        | 0.0074    | 0.0059                          | 0             |
| 30/10/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.1043    | 10.0571                       | 89.8696   | 90.2433                         | 21,959        |
| 30/10/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 11437.1500 | 11804.3800                    | 11.4372   | 11.8044                         | 0             |
| 30/10/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 47.8700    | 41.3500                       | 0.0479    | 0.0414                          | 0             |
| 30/10/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.1811    | 10.1325                       | 91.5099   | 91.8902                         | 0             |
| 30/10/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 14709.6000 | 15084.3100                    | 14.7096   | 15.0843                         | 0             |
| 30/10/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 48.9200    | 43.3100                       | 0.0489    | 0.0433                          | 0             |
| 30/10/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.2644    | 10.2142                       | 88.6852   | 89.0720                         | 0             |
| 30/10/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 8342.0100  | 8665.8100                     | 8.3420    | 8.6658                          | 0             |
| 30/10/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 881.5600   | 818.5600                      | 0.8816    | 0.8186                          | 0             |
| 30/10/2025 | R2R9 On 06-November-25 |        |              | Bond Future | 103.0469   | 103.3439                      | 103.0469  | 103.3439                        | 0             |
| 30/10/2025 | R2R9 On 06-November-25 | 101.16 | Call         | Bond Future | 1906.5200  | 2198.7500                     | 1.9065    | 2.1988                          | 0             |
| 30/10/2025 | R2R9 On 06-November-25 | 101.16 | Put          | Bond Future | 19.6400    | 14.8600                       | 0.0196    | 0.0149                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2025 | R2R9 On 05-February-26 |        |              | Bond Future | 104.9103  | 105.2126                      | 104.9103  | 105.2126                        | 0             |
| 30/10/2025 | R2R9 On 05-February-26 | 102.99 | Call         | Bond Future | 2773.4600 | 2992.1900                     | 2.7735    | 2.9922                          | 0             |
| 30/10/2025 | R2R9 On 05-February-26 | 102.99 | Put          | Bond Future | 853.1300  | 769.6200                      | 0.8531    | 0.7696                          | 0             |
| 30/10/2025 | R2R9 On 07-May-26      |        |              | Bond Future | 101.8720  | 102.1800                      | 101.8720  | 102.1800                        | 0             |
| 30/10/2025 | R2R9 On 07-May-26      | 99.91  | Call         | Bond Future | 3415.0100 | 3621.8800                     | 3.4150    | 3.6219                          | 0             |
| 30/10/2025 | R2R9 On 07-May-26      | 99.91  | Put          | Bond Future | 1452.9700 | 1351.9300                     | 1.4530    | 1.3519                          | 0             |
| 30/10/2025 | R2R9 On 06-August-26   |        |              | Bond Future | 103.7310  | 104.0443                      | 103.7310  | 104.0443                        | 0             |
| 30/10/2025 | R2R9 On 06-August-26   | 101.74 | Call         | Bond Future | 3944.7500 | 4147.4400                     | 3.9448    | 4.1474                          | 0             |
| 30/10/2025 | R2R9 On 06-August-26   | 101.74 | Put          | Bond Future | 1953.7200 | 1843.1200                     | 1.9537    | 1.8431                          | 0             |
| 30/10/2025 | R2R9 On 05-November-26 |        |              | Bond Future | 100.5812  | 100.8996                      | 100.5812  | 100.8996                        | 0             |
| 30/10/2025 | R2R9 On 05-November-26 | 98.56  | Call         | Bond Future | 4403.6600 | 4605.3400                     | 4.4037    | 4.6053                          | 0             |
| 30/10/2025 | R2R9 On 05-November-26 | 98.56  | Put          | Bond Future | 2382.4700 | 2265.7000                     | 2.3825    | 2.2657                          | 0             |
| 30/10/2025 | R4R2 On 06-November-25 |        |              | Bond Future | 103.1070  | 103.4690                      | 103.1070  | 103.4690                        | 0             |
| 30/10/2025 | R4R2 On 06-November-25 | 101.58 | Call         | Bond Future | 1583.4800 | 1928.1800                     | 1.5835    | 1.9282                          | 0             |
| 30/10/2025 | R4R2 On 06-November-25 | 101.58 | Put          | Bond Future | 56.4800   | 39.1600                       | 0.0565    | 0.0392                          | 0             |
| 30/10/2025 | R4R2 On 05-February-26 |        |              | Bond Future | 104.9714  | 105.3399                      | 104.9714  | 105.3399                        | 0             |
| 30/10/2025 | R4R2 On 05-February-26 | 103.43 | Call         | Bond Future | 2646.8800 | 2897.9300                     | 2.6469    | 2.8979                          | 0             |
| 30/10/2025 | R4R2 On 05-February-26 | 103.43 | Put          | Bond Future | 1105.4500 | 988.0200                      | 1.1055    | 0.9880                          | 0             |
| 30/10/2025 | R4R2 On 07-May-26      |        |              | Bond Future | 101.8083  | 102.1836                      | 101.8083  | 102.1836                        | 0             |
| 30/10/2025 | R4R2 On 07-May-26      | 100.23 | Call         | Bond Future | 3364.6000 | 3604.6300                     | 3.3646    | 3.6046                          | 0             |
| 30/10/2025 | R4R2 On 07-May-26      | 100.23 | Put          | Bond Future | 1786.2800 | 1651.0000                     | 1.7863    | 1.6510                          | 0             |
| 30/10/2025 | R4R2 On 06-August-26   |        |              | Bond Future | 103.6661  | 104.0480                      | 103.6661  | 104.0480                        | 0             |
| 30/10/2025 | R4R2 On 06-August-26   | 102.06 | Call         | Bond Future | 3948.8800 | 4185.8500                     | 3.9489    | 4.1859                          | 0             |
| 30/10/2025 | R4R2 On 06-August-26   | 102.06 | Put          | Bond Future | 2342.8300 | 2197.8200                     | 2.3428    | 2.1978                          | 0             |
| 30/10/2025 | R4R2 On 05-November-26 |        |              | Bond Future | 100.3889  | 100.7773                      | 100.3889  | 100.7773                        | 0             |
| 30/10/2025 | R4R2 On 05-November-26 | 98.76  | Call         | Bond Future | 4456.3600 | 4693.2800                     | 4.4564    | 4.6933                          | 0             |
| 30/10/2025 | R4R2 On 05-November-26 | 98.76  | Put          | Bond Future | 2827.4500 | 2675.9700                     | 2.8275    | 2.6760                          | 0             |
| 30/10/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |