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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/09/2025 TO: 22/09/2025

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 141.13    | 141.1321                      | 141.1344  | 141.1321                        | 4,646.00      |
| 22/09/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1344      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.76    | 143.7611                      | 143.7634  | 143.7611                        | 0.00          |
| 22/09/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3653      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 144.99    | 144.9898                      | 144.9923  | 144.9898                        | 0.00          |
| 22/09/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3172      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 147.68    | 147.6757                      | 147.6786  | 147.6757                        | 0.00          |
| 22/09/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 3579      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2029 On 06-August-26   | 144.10 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2029 On 05-November-26 |        |              | Bond Future | 148.81    | 148.8066                      | 148.8099  | 148.8066                        | 0.00          |
| 22/09/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 1250      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.88      | 102.5652                      | 102.6399  | 102.5652                        | 138,289.00    |
| 22/09/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 5673      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 4610      | 5                             | 5         | 5                               | 300.00        |
| 22/09/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7434      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 2924      | 3                             | 3         | 3                               | 300.00        |
| 22/09/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 22/09/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.91      | 100.4426                      | 100.5187  | 100.4426                        | 53,642.00     |
| 22/09/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5147      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.95      | 102.2998                      | 102.3774  | 102.2998                        | 0.00          |
| 22/09/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4513      | 4                             | 5         | 4                               | 0.00          |
| 22/09/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.01      | 100.1606                      | 100.2399  | 100.1606                        | 0.00          |
| 22/09/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3739      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.07      | 101.9105                      | 101.9915  | 101.9105                        | 0.00          |
| 22/09/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2031 On 06-November-25 |        |              | Bond Future | 111.62    | 111.6143                      | 111.6163  | 111.6143                        | 2,378.00      |
| 22/09/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 1926      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2031 On 05-February-26 |        |              | Bond Future | 111.30    | 111.3024                      | 111.3044  | 111.3024                        | 0.00          |
| 22/09/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 615       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2031 On 07-May-26      |        |              | Bond Future | 113.39    | 113.3869                      | 113.3890  | 113.3869                        | 0.00          |
| 22/09/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 164       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 615       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2031 On 06-August-26   |        |              | Bond Future | 113.06    | 113.0547                      | 113.0571  | 113.0547                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 760       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2031 On 05-November-26 |        |              | Bond Future | 115.06    | 115.0571                      | 115.0599  | 115.0571                        | 0.00          |
| 22/09/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 3570      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.52      | 99.4310                       | 99.6312   | 99.4310                         | 157,274.00    |
| 22/09/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 8635      | 8                             | 9         | 8                               | 0.00          |
| 22/09/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 4130      | 4                             | 4         | 4                               | 300.00        |
| 22/09/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 6370      | 6                             | 6         | 6                               | 300.00        |
| 22/09/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 10623     | 10                            | 11        | 10                              | 0.00          |
| 22/09/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 22/09/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.58      | 101.2588                      | 101.4627  | 101.2588                        | 0.00          |
| 22/09/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 7045      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.64      | 98.9712                       | 99.1789   | 98.9712                         | 0.00          |
| 22/09/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6554      | 6                             | 7         | 6                               | 0.00          |
| 22/09/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.71      | 100.7802                      | 100.9920  | 100.7802                        | 0.00          |
| 22/09/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6074      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.80      | 98.3842                       | 98.6000   | 98.3842                         | 0.00          |
| 22/09/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 2839      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1349      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2033 On 06-November-25 |        |              | Bond Future | 134.15    | 134.0525                      | 134.1468  | 134.0525                        | 20,216.00     |
| 22/09/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2033 On 05-February-26 |        |              | Bond Future | 136.65    | 136.5496                      | 136.6457  | 136.5496                        | 0.00          |
| 22/09/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 3766      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2033 On 07-May-26      |        |              | Bond Future | 137.64    | 137.5411                      | 137.6391  | 137.5411                        | 0.00          |
| 22/09/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 2479      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2033 On 06-August-26   |        |              | Bond Future | 140.19    | 140.0890                      | 140.1892  | 140.0890                        | 0.00          |
| 22/09/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 5939      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2033 On 05-November-26 |        |              | Bond Future | 141.08    | 140.9814                      | 141.0837  | 140.9814                        | 0.00          |
| 22/09/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 3824      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.71      | 93.9277                       | 94.1924   | 93.9277                         | 188,944.00    |
| 22/09/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 11186     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 4897      | 5                             | 5         | 5                               | 300.00        |
| 22/09/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 7736      | 7                             | 8         | 7                               | 300.00        |
| 22/09/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 13939     | 14                            | 14        | 14                              | 0.00          |
| 22/09/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 22/09/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.79      | 91.3958                       | 91.6653   | 91.3958                         | 5.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 8350      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 13847     | 14                            | 14        | 14                              | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 6793      | 7                             | 7         | 7                               | 1,970.00      |
| 22/09/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 11780     | 12                            | 12        | 12                              | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 9187      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 5538      | 5                             | 6         | 5                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 16088     | 16                            | 16        | 16                              | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 9396      | 9                             | 9         | 9                               | 1,030.00      |
| 22/09/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,030.00      |
| 22/09/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 1,970.00      |
| 22/09/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.88      | 93.0856                       | 93.3603   | 93.0856                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 8587      | 8                             | 9         | 8                               | 0.00          |
| 22/09/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 13849     | 14                            | 14        | 14                              | 0.00          |
| 22/09/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 6829      | 7                             | 7         | 7                               | 142.00        |
| 22/09/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 142.00        |
| 22/09/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 572       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.98      | 90.5271                       | 90.8070   | 90.5271                         | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 10051     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 8194      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 5669      | 5                             | 6         | 5                               | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 3364      | 3                             | 3         | 3                               | 2,541.00      |
| 22/09/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 1477      | 2                             | 1         | 2                               | 2,541.00      |
| 22/09/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 3110      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 719       | 1                             | 1         | 1                               | 2,541.00      |
| 22/09/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 431       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.08     | 92.1077                       | 92.3929   | 92.1077                         | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 5354      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 6102      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 4126      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2403      | 2                             | 2         | 2                               | 4,490.00      |
| 22/09/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 3251      | 3                             | 3         | 3                               | 4,490.00      |
| 22/09/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 6139      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 1842      | 2                             | 2         | 2                               | 4,490.00      |
| 22/09/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.74    | 144.3633                      | 144.7384  | 144.3633                        | 2,931.00      |
| 22/09/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 858       | 0                             | 1         | 0                               | 0.00          |
| 22/09/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2038 On 05-February-26 |        |              | Bond Future | 145.26    | 144.8817                      | 145.2637  | 144.8817                        | 0.00          |
| 22/09/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2038 On 07-May-26      |        |              | Bond Future | 147.98    | 147.5952                      | 147.9845  | 147.5952                        | 0.00          |
| 22/09/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 3455      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2038 On 06-August-26   |        |              | Bond Future | 148.52    | 148.1210                      | 148.5178  | 148.1210                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 3798      | 3                             | 4         | 3                               | 0.00          |
| 22/09/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2038 On 05-November-26 |        |              | Bond Future | 151.15    | 150.7459                      | 151.1503  | 150.7459                        | 0.00          |
| 22/09/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 4840      | 4                             | 5         | 4                               | 0.00          |
| 22/09/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.18     | 93.5475                       | 93.6957   | 93.5475                         | 43,903.00     |
| 22/09/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 10522     | 10                            | 11        | 10                              | 0.00          |
| 22/09/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.27     | 90.7581                       | 90.9090   | 90.7581                         | 38,801.00     |
| 22/09/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 7972      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 2538      | 2                             | 3         | 2                               | 680.00        |
| 22/09/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 4140      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 6124      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 9810      | 10                            | 10        | 10                              | 475.00        |
| 22/09/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 17303     | 17                            | 17        | 17                              | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 475.00        |
| 22/09/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 409       | 0                             | 0         | 0                               | 680.00        |
| 22/09/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 964       | 1                             | 1         | 1                               | 8,180.00      |
| 22/09/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 2012      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.37     | 92.4361                       | 92.5898   | 92.4361                         | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 8607      | 8                             | 9         | 8                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 11460     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 8863      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 4160      | 4                             | 4         | 4                               | 1,460.00      |
| 22/09/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 5923      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 10470     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 13067     | 13                            | 13        | 13                              | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 99        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 242       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 408       | 0                             | 0         | 0                               | 1,460.00      |
| 22/09/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 1966      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 1,460.00      |
| 22/09/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 443       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.47     | 89.6150                       | 89.7718   | 89.6150                         | 0.00          |
| 22/09/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 10843     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 505       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.58     | 91.1793                       | 91.3392   | 91.1793                         | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 5680      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 6492      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 4345      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2471      | 2                             | 2         | 2                               | 2,300.00      |
| 22/09/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 3779      | 4                             | 4         | 4                               | 2,300.00      |
| 22/09/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 6973      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 2201      | 2                             | 2         | 2                               | 2,300.00      |
| 22/09/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 2667      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2043 On 06-November-25 |        |              | Bond Future | 113.53    | 113.5226                      | 113.5258  | 113.5226                        | 0.00          |
| 22/09/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 3202      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 106       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2043 On 05-February-26 |        |              | Bond Future | 112.82    | 112.8207                      | 112.8240  | 112.8207                        | 0.00          |
| 22/09/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 3702      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 538       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2043 On 07-May-26      |        |              | Bond Future | 114.94    | 114.9336                      | 114.9371  | 114.9336                        | 0.00          |
| 22/09/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 4157      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 919       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2043 On 06-August-26   |        |              | Bond Future | 114.20    | 114.1970                      | 114.2007  | 114.1970                        | 0.00          |
| 22/09/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 4486      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 1166      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2043 On 05-November-26 |        |              | Bond Future | 116.22    | 116.2191                      | 116.2233  | 116.2191                        | 0.00          |
| 22/09/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 4811      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 1427      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.45     | 88.5489                       | 88.7023   | 88.5489                         | 132,415.00    |
| 22/09/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 9415      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 5539      | 5                             | 6         | 5                               | 11,000.00     |
| 22/09/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 8631      | 8                             | 9         | 8                               | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 10129     | 10                            | 10        | 10                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 11582     | 11                            | 12        | 11                              | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 11295     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,600.00      |
| 22/09/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,800.00      |
| 22/09/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 5,800.00      |
| 22/09/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 11,000.00     |
| 22/09/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.54     | 85.7929                       | 85.9490   | 85.7929                         | 16.00         |
| 22/09/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 7104      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 5447      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 6773      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1161      | 1                             | 1         | 1                               | 9,000.00      |
| 22/09/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 3765      | 4                             | 4         | 4                               | 9,000.00      |
| 22/09/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 6502      | 6                             | 7         | 6                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 9,000.00      |
| 22/09/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 4582      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 352       | 0                             | 0         | 0                               | 4,500.00      |
| 22/09/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 4,500.00      |
| 22/09/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 307       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.63     | 87.3791                       | 87.5382   | 87.3791                         | 0.00          |
| 22/09/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 8166      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.74     | 84.5907                       | 84.7531   | 84.5907                         | 0.00          |
| 22/09/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 10984     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 561       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.84     | 86.0672                       | 86.2326   | 86.0672                         | 0.00          |
| 22/09/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 5992      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 2733      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | 2046 On 06-November-25 |        |              | Bond Future | 123.03    | 123.2078                      | 123.0312  | 123.2078                        | 19,630.00     |
| 22/09/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 2379      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2046 On 05-February-26 |        |              | Bond Future | 125.32    | 125.5029                      | 125.3231  | 125.5029                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 3673      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 125.37    | 125.5532                      | 125.3701  | 125.5532                        | 0.00          |
| 22/09/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 420       | 1                             | 0         | 1                               | 0.00          |
| 22/09/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 127.69    | 127.8785                      | 127.6923  | 127.8785                        | 0.00          |
| 22/09/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 5312      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 127.62    | 127.8072                      | 127.6179  | 127.8072                        | 0.00          |
| 22/09/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 2138      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 124.31    | 125.3366                      | 124.3147  | 125.3366                        | 16,798.00     |
| 22/09/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 22/09/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 105       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 124.21    | 125.2519                      | 124.2109  | 125.2519                        | 0.00          |
| 22/09/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 1391      | 2                             | 1         | 2                               | 0.00          |
| 22/09/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 126.54    | 127.5979                      | 126.5373  | 127.5979                        | 0.00          |
| 22/09/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 2467      | 4                             | 2         | 4                               | 0.00          |
| 22/09/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 126.42    | 127.5012                      | 126.4214  | 127.5012                        | 0.00          |
| 22/09/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 3151      | 4                             | 3         | 4                               | 0.00          |
| 22/09/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 128.66    | 129.7604                      | 128.6620  | 129.7604                        | 0.00          |
| 22/09/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 4822      | 6                             | 5         | 6                               | 0.00          |
| 22/09/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1211.08   | 1209.4040                     | 1211.0770 | 1209.4040                       | 0.00          |
| 22/09/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1233.34   | 1231.6360                     | 1233.3400 | 1231.6360                       | 0.00          |
| 22/09/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1256.15   | 1254.4140                     | 1256.1530 | 1254.4140                       | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1278.90   | 1277.1200                     | 1278.9000 | 1277.1200                       | 0.00          |
| 22/09/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1301.57   | 1299.7500                     | 1301.5740 | 1299.7500                       | 0.00          |
| 22/09/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1502.07   | 1497.8070                     | 1502.0690 | 1497.8070                       | 0.00          |
| 22/09/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1529.68   | 1525.3410                     | 1529.6810 | 1525.3410                       | 0.00          |
| 22/09/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1557.98   | 1553.5510                     | 1557.9760 | 1553.5510                       | 0.00          |
| 22/09/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1586.19   | 1581.6710                     | 1586.1890 | 1581.6710                       | 0.00          |
| 22/09/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1614.31   | 1609.6980                     | 1614.3100 | 1609.6980                       | 0.00          |
| 22/09/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1264.75   | 1262.4370                     | 1264.7500 | 1262.4370                       | 76.00         |
| 22/09/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1288.00   | 1285.6440                     | 1287.9990 | 1285.6440                       | 0.00          |
| 22/09/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1311.82   | 1309.4210                     | 1311.8240 | 1309.4210                       | 0.00          |
| 22/09/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1335.58   | 1333.1230                     | 1335.5790 | 1333.1230                       | 0.00          |
| 22/09/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1359.26   | 1356.7450                     | 1359.2580 | 1356.7450                       | 0.00          |
| 22/09/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/09/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 22/09/2025 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/09/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.77      | 88.7353                       | 88.9183   | 88.7353                         | 0.00          |
| 22/09/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 10268     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.87      | 90.3882                       | 90.5746   | 90.3882                         | 0.00          |
| 22/09/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 7379      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 9.98      | 88.2862                       | 88.4762   | 88.2862                         | 0.00          |
| 22/09/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 7596      | 7                             | 8         | 7                               | 0.00          |
| 22/09/2025 | ES33 On 07-May-26       | 11.69  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.10     | 89.9202                       | 90.1140   | 89.9202                         | 0.00          |
| 22/09/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 8245      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.23     | 87.7197                       | 87.9172   | 87.7197                         | 0.00          |
| 22/09/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 2589      | 2                             | 3         | 2                               | 0.00          |
| 22/09/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES42 On 06-November-25 |          |              | Bond Future | 10.47     | 84.9647                       | 85.1111   | 84.9647                         | 0.00          |
| 22/09/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 11777     | 12                            | 12        | 12                              | 0.00          |
| 22/09/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES42 On 05-February-26 |          |              | Bond Future | 10.56     | 86.5473                       | 86.6965   | 86.5473                         | 0.00          |
| 22/09/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 8097      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.65     | 83.9033                       | 84.0554   | 83.9033                         | 0.00          |
| 22/09/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 9414      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.75     | 85.4551                       | 85.6102   | 85.4551                         | 0.00          |
| 22/09/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 11136     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.86     | 82.7037                       | 82.8619   | 82.7037                         | 0.00          |
| 22/09/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 4897      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1243.00   | 1240.7670                     | 1243.0040 | 1240.7670                       | 606.00        |
| 22/09/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1310040   | 129                           | 131       | 129                             | 0.00          |
| 22/09/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1265.85   | 1263.5750                     | 1265.8540 | 1263.5750                       | 8.00          |
| 22/09/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1158540   | 114                           | 116       | 114                             | 0.00          |
| 22/09/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1289.27   | 1286.9450                     | 1289.2690 | 1286.9450                       | 42.00         |
| 22/09/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1122690   | 110                           | 112       | 110                             | 0.00          |
| 22/09/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1312.62   | 1310.2390                     | 1312.6150 | 1310.2390                       | 0.00          |
| 22/09/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1236150   | 121                           | 124       | 121                             | 0.00          |
| 22/09/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GOVI On 05-November-26 |          |              | GOVI        | 1335.89   | 1333.4560                     | 1335.8870 | 1333.4560                       | 0.00          |

| Date       | Contract Details        | Strike   | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | GOVI On 05-November-26  | 1,277.00 | Call         | GOVI               | 588870    | 56                            | 59        | 56                              | 0.00          |
| 22/09/2025 | GOVI On 05-November-26  | 1,277.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/09/2025 | I258 On 06-November-25  |          |              | Bond Future        | 113.23    | 113.2232                      | 113.2267  | 113.2232                        | 0.00          |
| 22/09/2025 | I258 On 06-November-25  | 112.39   | Call         | Bond Future        | 1913      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | I258 On 06-November-25  | 112.39   | Put          | Bond Future        | 1077      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | I258 On 05-February-26  |          |              | Bond Future        | 112.52    | 112.5158                      | 112.5193  | 112.5158                        | 0.00          |
| 22/09/2025 | I258 On 05-February-26  | 111.65   | Call         | Bond Future        | 3015      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | I258 On 05-February-26  | 111.65   | Put          | Bond Future        | 2146      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | I258 On 07-May-26       |          |              | Bond Future        | 114.63    | 114.6228                      | 114.6266  | 114.6228                        | 0.00          |
| 22/09/2025 | I258 On 07-May-26       | 113.73   | Call         | Bond Future        | 3854      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | I258 On 07-May-26       | 113.73   | Put          | Bond Future        | 2957      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | I258 On 06-August-26    |          |              | Bond Future        | 113.88    | 113.8806                      | 113.8844  | 113.8806                        | 0.00          |
| 22/09/2025 | I258 On 06-August-26    | 112.95   | Call         | Bond Future        | 4516      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | I258 On 06-August-26    | 112.95   | Put          | Bond Future        | 3582      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | I258 On 05-November-26  |          |              | Bond Future        | 115.90    | 115.8971                      | 115.9014  | 115.8971                        | 0.00          |
| 22/09/2025 | I258 On 05-November-26  | 114.95   | Call         | Bond Future        | 5125      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | I258 On 05-November-26  | 114.95   | Put          | Bond Future        | 4173      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | IGOV On 06-November-25  |          |              | Index Future       | 396.61    | 397.0050                      | 396.6120  | 397.0050                        | 762.00        |
| 22/09/2025 | IGOV On 05-February-26  |          |              | Index Future       | 404.00    | 404.4000                      | 404.0000  | 404.4000                        | 0.00          |
| 22/09/2025 | IGOV On 07-May-26       |          |              | Index Future       | 411.57    | 411.9740                      | 411.5680  | 411.9740                        | 0.00          |
| 22/09/2025 | IGOV On 06-August-26    |          |              | Index Future       | 419.11    | 419.5250                      | 419.1140  | 419.5250                        | 0.00          |
| 22/09/2025 | IGOV On 05-November-26  |          |              | Index Future       | 426.64    | 427.0510                      | 426.6370  | 427.0510                        | 0.00          |
| 22/09/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 22/09/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 22/09/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 22/09/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 22/09/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 22/09/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 22/09/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 22/09/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 22/09/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 22/09/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 22/09/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 22/09/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 22/09/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 8.3400                        | 91.6600   | 8.3400                          | 0.00          |
| 22/09/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/09/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/09/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 22/09/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.68      | 107.9833                      | 108.2167  | 107.9833                        | 27,969.00     |
| 22/09/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 8761      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R033 On 05-February-26  |        |              | Bond Future            | 8.74      | 109.9684                      | 110.2061  | 109.9684                        | 0.00          |
| 22/09/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 9001      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R033 On 07-May-26       |        |              | Bond Future            | 8.81      | 106.9582                      | 107.2005  | 106.9582                        | 0.00          |
| 22/09/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 7959      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 47        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R033 On 06-August-26    |        |              | Bond Future            | 8.88      | 108.9130                      | 109.1599  | 108.9130                        | 0.00          |
| 22/09/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 6895      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 189       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R033 On 05-November-26  |        |              | Bond Future            | 8.97      | 105.7766                      | 106.0283  | 105.7766                        | 0.00          |
| 22/09/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 3003      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1252      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.15      | 99.7484                       | 100.0334  | 99.7484                         | 121,107.00    |
| 22/09/2025 | R035 On 06-November-25  | 11.20  | Call         | Bond Future            | 11522     | 11                            | 12        | 11                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 11.95  | Call         | Bond Future            | 15289     | 15                            | 15        | 15                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 11.45  | Call         | Bond Future            | 12803     | 13                            | 13        | 13                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 10.95  | Call         | Bond Future            | 10216     | 10                            | 10        | 10                              | 250.00        |
| 22/09/2025 | R035 On 06-November-25  | 10.30  | Call         | Bond Future            | 6698      | 6                             | 7         | 6                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 10.68  | Call         | Bond Future            | 8776      | 8                             | 9         | 8                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 10.50  | Call         | Bond Future            | 7798      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25  | 10.15  | Call         | Bond Future            | 5866      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 3785      | 4                             | 4         | 4                               | 250.00        |
| 22/09/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 10479     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 7470      | 7                             | 7         | 7                               | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 10163     | 10                            | 10        | 10                              | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 15483     | 15                            | 15        | 15                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 5478      | 5                             | 5         | 5                               | 300.00        |
| 22/09/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 8234      | 8                             | 8         | 8                               | 300.00        |
| 22/09/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 13909     | 14                            | 14        | 14                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 4540      | 4                             | 5         | 4                               | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 7305      | 7                             | 7         | 7                               | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 12701     | 12                            | 13        | 12                              | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 22/09/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 22/09/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,500.00      |
| 22/09/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 50.00         |
| 22/09/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.22      | 101.5821                      | 101.8723  | 101.5821                        | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 8827      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 9901      | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 5698      | 5                             | 6         | 5                               | 250.00        |
| 22/09/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 10765     | 10                            | 11        | 10                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 8213      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 7041      | 7                             | 7         | 7                               | 2,000.00      |
| 22/09/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 9595      | 9                             | 10        | 9                               | 2,000.00      |
| 22/09/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 16932     | 17                            | 17        | 17                              | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 22/09/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 268       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.29      | 98.9570                       | 99.2528   | 98.9570                         | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 8777      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 7829      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 5576      | 5                             | 6         | 5                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 3558      | 3                             | 4         | 3                               | 250.00        |
| 22/09/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 3626      | 3                             | 4         | 3                               | 200.00        |
| 22/09/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 8065      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 5790      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 3801      | 4                             | 4         | 4                               | 350.00        |
| 22/09/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 7736      | 7                             | 8         | 7                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 5491      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 250.00        |
| 22/09/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 1570      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 250.00        |
| 22/09/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 639       | 1                             | 1         | 1                               | 350.00        |
| 22/09/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 1417      | 2                             | 1         | 2                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 251       | 0                             | 0         | 0                               | 350.00        |
| 22/09/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 697       | 1                             | 1         | 1                               | 200.00        |
| 22/09/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 1525      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 200.00        |
| 22/09/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.38      | 100.7660                      | 101.0675  | 100.7660                        | 0.00          |
| 22/09/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 9327      | 9                             | 9         | 9                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 5742      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2599      | 2                             | 3         | 2                               | 250.00        |
| 22/09/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 2033      | 2                             | 2         | 2                               | 250.00        |
| 22/09/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 3490      | 4                             | 3         | 4                               | 0.00          |
| 22/09/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 1095      | 1                             | 1         | 1                               | 250.00        |
| 22/09/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 340       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.47      | 98.0274                       | 98.3344   | 98.0274                         | 0.00          |
| 22/09/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 4954      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 1928      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.76      | 108.7798                      | 109.1296  | 108.7798                        | 6,697.00      |
| 22/09/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 10310     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 8605      | 8                             | 9         | 8                               | 1,770.00      |
| 22/09/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 17023     | 17                            | 17        | 17                              | 0.00          |
| 22/09/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,770.00      |
| 22/09/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.85      | 110.7795                      | 111.1357  | 110.7795                        | 0.00          |
| 22/09/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 10896     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.93      | 107.3430                      | 107.7059  | 107.3430                        | 0.00          |
| 22/09/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 10081     | 10                            | 10        | 10                              | 0.00          |
| 22/09/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.03     | 109.3046                      | 109.6744  | 109.3046                        | 0.00          |
| 22/09/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 11643     | 11                            | 12        | 11                              | 0.00          |
| 22/09/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 325       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.14     | 105.7336                      | 106.1103  | 105.7336                        | 0.00          |
| 22/09/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 2140      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.34     | 112.7894                      | 113.0009  | 112.7894                        | 28,866.00     |
| 22/09/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 12789     | 13                            | 13        | 13                              | 0.00          |
| 22/09/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.42     | 114.8628                      | 115.0783  | 114.8628                        | 0.00          |
| 22/09/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 10125     | 10                            | 10        | 10                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 381       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.50     | 111.1247                      | 111.3443  | 111.1247                        | 10,000.00     |
| 22/09/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 11276     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 707       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.59     | 113.1553                      | 113.3792  | 113.1553                        | 0.00          |
| 22/09/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 14955     | 15                            | 15        | 15                              | 0.00          |
| 22/09/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.69     | 109.2734                      | 109.5016  | 109.2734                        | 0.00          |
| 22/09/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 8311      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 3585      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.43      | 107.2890                      | 107.3013  | 107.2890                        | 74,785.00     |
| 22/09/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 750       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.42      | 103.9571                      | 103.9697  | 103.9571                        | 0.00          |
| 22/09/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 838       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.41      | 105.8794                      | 105.8923  | 105.8794                        | 0.00          |
| 22/09/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 768       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.41      | 102.5096                      | 102.5230  | 102.5096                        | 0.00          |
| 22/09/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 427       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 05-November-26 |        |              | Bond Future | 7.99      | 104.3002                      | 104.3142  | 104.3002                        | 0.00          |
| 22/09/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R202 On 06-November-25 |        |              | Bond Future | 279.45    | 279.4397                      | 279.4484  | 279.4397                        | 1,033.00      |
| 22/09/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 3808      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R202 On 05-February-26 |        |              | Bond Future | 279.30    | 279.2931                      | 279.3020  | 279.2931                        | 0.00          |
| 22/09/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 1482      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R202 On 07-May-26      |        |              | Bond Future | 284.53    | 284.5241                      | 284.5334  | 284.5241                        | 0.00          |
| 22/09/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 6983      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R202 On 06-August-26   |        |              | Bond Future | 284.37    | 284.3560                      | 284.3660  | 284.3560                        | 0.00          |
| 22/09/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 5506      | 5                             | 6         | 5                               | 0.00          |
| 22/09/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R202 On 05-November-26 |        |              | Bond Future | 289.41    | 289.3955                      | 289.4068  | 289.3955                        | 0.00          |
| 22/09/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 8947      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.43      | 79.7589                       | 79.9630   | 79.7589                         | 25,755.00     |
| 22/09/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 9534      | 9                             | 10        | 9                               | 0.00          |
| 22/09/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.50      | 81.2251                       | 81.4330   | 81.2251                         | 0.00          |
| 22/09/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 7484      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.57      | 79.5755                       | 79.7873   | 79.5755                         | 0.00          |
| 22/09/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 7819      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.65      | 81.0301                       | 81.2460   | 81.0301                         | 0.00          |
| 22/09/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 8870      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 291       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.74      | 79.2969                       | 79.5169   | 79.2969                         | 0.00          |
| 22/09/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 4642      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 1712      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.15    | 253.0299                      | 253.1547  | 253.0299                        | 1,185.00      |
| 22/09/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1015      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.87    | 257.7432                      | 257.8705  | 257.7432                        | 0.00          |
| 22/09/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4770      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.21    | 259.0838                      | 259.2135  | 259.0838                        | 0.00          |
| 22/09/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3813      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.02    | 263.8825                      | 264.0154  | 263.8825                        | 0.00          |
| 22/09/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4175      | 4                             | 4         | 4                               | 0.00          |
| 22/09/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.15    | 265.0171                      | 265.1529  | 265.0171                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 11823     | 12                            | 12        | 12                              | 0.00          |
| 22/09/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.19      | 96.2303                       | 96.3593   | 96.2303                         | 84,123.00     |
| 22/09/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7290      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.23      | 97.9993                       | 98.1307   | 97.9993                         | 23.00         |
| 22/09/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6273      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.28      | 96.2596                       | 96.3934   | 96.2596                         | 0.00          |
| 22/09/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 5634      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.34      | 98.0196                       | 98.1562   | 98.0196                         | 0.00          |
| 22/09/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4970      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.42      | 96.1845                       | 96.3238   | 96.1845                         | 0.00          |
| 22/09/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2458      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.13     | 73.2032                       | 73.3324   | 73.2032                         | 36,622.00     |
| 22/09/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 8401      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.21     | 74.5489                       | 74.6805   | 74.5489                         | 0.00          |
| 22/09/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 6131      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.29     | 72.6292                       | 72.7632   | 72.6292                         | 0.00          |
| 22/09/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 7239      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 419       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.38     | 73.9569                       | 74.0935   | 73.9569                         | 0.00          |
| 22/09/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 8955      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 487       | 1                             | 0         | 1                               | 0.00          |
| 22/09/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.48     | 71.9539                       | 72.0932   | 71.9539                         | 0.00          |
| 22/09/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 22/09/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 2268      | 2                             | 2         | 2                               | 0.00          |
| 22/09/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.44     | 87.0101                       | 87.1707   | 87.0101                         | 221,633.00    |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 8932      | 9                             | 9         | 9                               | 0.00          |
| 22/09/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.53     | 88.6096                       | 88.7732   | 88.6096                         | 0.00          |
| 22/09/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 6857      | 7                             | 7         | 7                               | 0.00          |
| 22/09/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 391       | 0                             | 0         | 0                               | 0.00          |
| 22/09/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.62     | 85.8080                       | 85.9748   | 85.8080                         | 260.00        |
| 22/09/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 8152      | 8                             | 8         | 8                               | 0.00          |
| 22/09/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 657       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.71     | 87.3764                       | 87.5464   | 87.3764                         | 0.00          |
| 22/09/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 11293     | 11                            | 11        | 11                              | 0.00          |
| 22/09/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 596       | 1                             | 1         | 1                               | 0.00          |
| 22/09/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.81     | 84.4666                       | 84.6398   | 84.4666                         | 0.00          |
| 22/09/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 6238      | 6                             | 6         | 6                               | 0.00          |
| 22/09/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 22/09/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/09/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |