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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2025 TO: 26/09/2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 141.15    | 141.1435                      | 141.1483  | 141.1435                        | 4,646.00      |
| 26/09/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 1358      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2029 On 05-February-26 |        |              | Bond Future        | 143.78    | 143.7728                      | 143.7832  | 143.7728                        | 0.00          |
| 26/09/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future        | 3673      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2029 On 07-May-26      |        |              | Bond Future        | 145.04    | 145.0025                      | 145.0408  | 145.0025                        | 0.00          |
| 26/09/2025 | 2029 On 07-May-26      | 141.82 | Call         | Bond Future        | 3221      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2029 On 07-May-26      | 141.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2029 On 06-August-26   |        |              | Bond Future        | 147.75    | 147.6905                      | 147.7473  | 147.6905                        | 0.00          |
| 26/09/2025 | 2029 On 06-August-26   | 144.10 | Call         | Bond Future        | 3647      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2029 On 05-November-26 |        |              | Bond Future | 148.91    | 148.8235                      | 148.9083  | 148.8235                        | 0.00          |
| 26/09/2025 | 2029 On 05-November-26 | 147.56 | Call         | Bond Future | 1348      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2029 On 05-November-26 | 147.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 06-November-25 |        |              | Bond Future | 7.91      | 102.5539                      | 102.5205  | 102.5539                        | 137,894.00    |
| 26/09/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 5553      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 4490      | 5                             | 4         | 5                               | 300.00        |
| 26/09/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 7315      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 2804      | 3                             | 3         | 3                               | 300.00        |
| 26/09/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 26/09/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 05-February-26 |        |              | Bond Future | 7.95      | 100.4311                      | 100.4011  | 100.4311                        | 53,827.00     |
| 26/09/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 5029      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 07-May-26      |        |              | Bond Future | 7.98      | 102.2886                      | 102.2778  | 102.2886                        | 0.00          |
| 26/09/2025 | 2030 On 07-May-26      | 9.39   | Call         | Bond Future | 4413      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2030 On 07-May-26      | 9.39   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 06-August-26   |        |              | Bond Future | 8.04      | 100.1505                      | 100.1520  | 100.1505                        | 0.00          |
| 26/09/2025 | 2030 On 06-August-26   | 9.22   | Call         | Bond Future | 3647      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2030 On 06-August-26   | 9.22   | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2030 On 05-November-26 |        |              | Bond Future | 8.10      | 101.9018                      | 101.9219  | 101.9018                        | 0.00          |
| 26/09/2025 | 2030 On 05-November-26 | 8.39   | Call         | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2030 On 05-November-26 | 8.39   | Put          | Bond Future | 1009      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2031 On 06-November-25 |        |              | Bond Future | 111.68    | 111.7027                      | 111.6804  | 111.7027                        | 2,378.00      |
| 26/09/2025 | 2031 On 06-November-25 | 109.69 | Call         | Bond Future | 1990      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2031 On 06-November-25 | 109.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2031 On 05-February-26 |        |              | Bond Future | 111.37    | 111.3927                      | 111.3743  | 111.3927                        | 0.00          |
| 26/09/2025 | 2031 On 05-February-26 | 111.76 | Call         | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2031 On 05-February-26 | 111.76 | Put          | Bond Future | 553       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2031 On 07-May-26      |        |              | Bond Future | 113.48    | 113.4795                      | 113.4825  | 113.4795                        | 0.00          |
| 26/09/2025 | 2031 On 07-May-26      | 113.84 | Call         | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2031 On 07-May-26      | 113.84 | Put          | Bond Future | 536       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2031 On 06-August-26   |        |              | Bond Future | 113.17    | 113.1499                      | 113.1669  | 113.1499                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2031 On 06-August-26   | 113.81 | Call         | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2031 On 06-August-26   | 113.81 | Put          | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2031 On 05-November-26 |        |              | Bond Future | 115.19    | 115.1558                      | 115.1940  | 115.1558                        | 0.00          |
| 26/09/2025 | 2031 On 05-November-26 | 111.49 | Call         | Bond Future | 3704      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2031 On 05-November-26 | 111.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 06-November-25 |        |              | Bond Future | 8.55      | 99.5450                       | 99.5007   | 99.5450                         | 157,972.00    |
| 26/09/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 8505      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 4006      | 4                             | 4         | 4                               | 300.00        |
| 26/09/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 6240      | 6                             | 6         | 6                               | 300.00        |
| 26/09/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 10492     | 11                            | 10        | 11                              | 0.00          |
| 26/09/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 26/09/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 05-February-26 |        |              | Bond Future | 8.60      | 101.3749                      | 101.3338  | 101.3749                        | 0.00          |
| 26/09/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 6926      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 07-May-26      |        |              | Bond Future | 8.66      | 99.0899                       | 99.0674   | 99.0899                         | 0.00          |
| 26/09/2025 | 2032 On 07-May-26      | 10.14  | Call         | Bond Future | 6488      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2032 On 07-May-26      | 10.14  | Put          | Bond Future | 124       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 06-August-26   |        |              | Bond Future | 8.73      | 100.9024                      | 100.8916  | 100.9024                        | 0.00          |
| 26/09/2025 | 2032 On 06-August-26   | 10.12  | Call         | Bond Future | 6062      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2032 On 06-August-26   | 10.12  | Put          | Bond Future | 288       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2032 On 05-November-26 |        |              | Bond Future | 8.82      | 98.5101                       | 98.5174   | 98.5101                         | 0.00          |
| 26/09/2025 | 2032 On 05-November-26 | 9.16   | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2032 On 05-November-26 | 9.16   | Put          | Bond Future | 1616      | 1                             | 2         | 1                               | 0.00          |
| 26/09/2025 | 2033 On 06-November-25 |        |              | Bond Future | 134.30    | 134.0725                      | 134.3042  | 134.0725                        | 20,216.00     |
| 26/09/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 1164      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2033 On 05-February-26 |        |              | Bond Future | 136.81    | 136.5700                      | 136.8113  | 136.5700                        | 0.00          |
| 26/09/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2033 On 07-May-26      |        |              | Bond Future | 137.83    | 137.5628                      | 137.8349  | 137.5628                        | 0.00          |
| 26/09/2025 | 2033 On 07-May-26      | 135.16 | Call         | Bond Future | 2675      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2033 On 07-May-26      | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2033 On 06-August-26   |        |              | Bond Future | 140.41    | 140.1130                      | 140.4070  | 140.1130                        | 0.00          |
| 26/09/2025 | 2033 On 06-August-26   | 134.25 | Call         | Bond Future | 6157      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2033 On 06-August-26   | 134.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2033 On 05-November-26 |        |              | Bond Future | 141.33    | 141.0076                      | 141.3324  | 141.0076                        | 0.00          |
| 26/09/2025 | 2033 On 05-November-26 | 137.26 | Call         | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2033 On 05-November-26 | 137.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 06-November-25 |        |              | Bond Future | 9.71      | 94.3122                       | 94.1898   | 94.3122                         | 188,959.00    |
| 26/09/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 11183     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 4880      | 5                             | 5         | 5                               | 300.00        |
| 26/09/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 7732      | 8                             | 8         | 8                               | 300.00        |
| 26/09/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 13936     | 14                            | 14        | 14                              | 0.00          |
| 26/09/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 26/09/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 |        |              | Bond Future | 9.79      | 91.7873                       | 91.6664   | 91.7873                         | 5.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 8337      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 13848     | 14                            | 14        | 14                              | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 6771      | 7                             | 7         | 7                               | 1,970.00      |
| 26/09/2025 | 2037 On 05-February-26 | 11.86  | Call         | Bond Future | 11777     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.36  | Call         | Bond Future | 9178      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 10.65  | Call         | Bond Future | 5506      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 12.73  | Call         | Bond Future | 16089     | 16                            | 16        | 16                              | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.40  | Call         | Bond Future | 9388      | 10                            | 9         | 10                              | 1,030.00      |
| 26/09/2025 | 2037 On 05-February-26 | 12.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,030.00      |
| 26/09/2025 | 2037 On 05-February-26 | 11.40  | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.36  | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 10.65  | Put          | Bond Future | 347       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.86  | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 1,970.00      |
| 26/09/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 186       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 07-May-26      |        |              | Bond Future | 9.87      | 93.4849                       | 93.3798   | 93.4849                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2037 On 07-May-26      | 11.32  | Call         | Bond Future | 8587      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2037 On 07-May-26      | 12.40  | Call         | Bond Future | 13862     | 14                            | 14        | 14                              | 0.00          |
| 26/09/2025 | 2037 On 07-May-26      | 10.95  | Call         | Bond Future | 6819      | 7                             | 7         | 7                               | 142.00        |
| 26/09/2025 | 2037 On 07-May-26      | 12.40  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 142.00        |
| 26/09/2025 | 2037 On 07-May-26      | 10.95  | Put          | Bond Future | 543       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2037 On 07-May-26      | 11.32  | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   |        |              | Bond Future | 9.97      | 90.9349                       | 90.8393   | 90.9349                         | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   | 11.71  | Call         | Bond Future | 10038     | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   | 11.30  | Call         | Bond Future | 8168      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   | 10.70  | Call         | Bond Future | 5626      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   | 10.02  | Call         | Bond Future | 3307      | 3                             | 3         | 3                               | 2,541.00      |
| 26/09/2025 | 2037 On 06-August-26   | 10.70  | Put          | Bond Future | 1402      | 1                             | 1         | 1                               | 2,541.00      |
| 26/09/2025 | 2037 On 06-August-26   | 10.02  | Put          | Bond Future | 3020      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2037 On 06-August-26   | 11.30  | Put          | Bond Future | 662       | 1                             | 1         | 1                               | 2,541.00      |
| 26/09/2025 | 2037 On 06-August-26   | 11.71  | Put          | Bond Future | 386       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 |        |              | Bond Future | 10.07     | 92.5243                       | 92.4437   | 92.5243                         | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 | 10.62  | Call         | Bond Future | 5323      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 | 10.83  | Call         | Bond Future | 6085      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 | 10.23  | Call         | Bond Future | 4058      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 | 9.46   | Call         | Bond Future | 2247      | 2                             | 2         | 2                               | 4,490.00      |
| 26/09/2025 | 2037 On 05-November-26 | 10.23  | Put          | Bond Future | 3132      | 3                             | 3         | 3                               | 4,490.00      |
| 26/09/2025 | 2037 On 05-November-26 | 9.46   | Put          | Bond Future | 5931      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2037 On 05-November-26 | 10.83  | Put          | Bond Future | 1774      | 2                             | 2         | 2                               | 4,490.00      |
| 26/09/2025 | 2037 On 05-November-26 | 10.62  | Put          | Bond Future | 2177      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.91    | 144.6828                      | 144.9123  | 144.6828                        | 2,931.00      |
| 26/09/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 1032      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2038 On 05-February-26 |        |              | Bond Future | 145.45    | 145.2073                      | 145.4467  | 145.2073                        | 0.00          |
| 26/09/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 2247      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2038 On 07-May-26      |        |              | Bond Future | 148.20    | 147.9277                      | 148.1998  | 147.9277                        | 0.00          |
| 26/09/2025 | 2038 On 07-May-26      | 144.53 | Call         | Bond Future | 3670      | 3                             | 4         | 3                               | 0.00          |
| 26/09/2025 | 2038 On 07-May-26      | 144.53 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2038 On 06-August-26   |        |              | Bond Future | 148.76    | 148.4610                      | 148.7564  | 148.4610                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2038 On 06-August-26   | 144.72 | Call         | Bond Future | 4036      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2038 On 06-August-26   | 144.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2038 On 05-November-26 |        |              | Bond Future | 151.42    | 151.0943                      | 151.4223  | 151.0943                        | 0.00          |
| 26/09/2025 | 2038 On 05-November-26 | 146.31 | Call         | Bond Future | 5112      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | 2038 On 05-November-26 | 146.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 06-November-25 |        |              | Bond Future | 10.16     | 93.8288                       | 93.8370   | 93.8288                         | 46,094.00     |
| 26/09/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 10664     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 |        |              | Bond Future | 10.25     | 91.0445                       | 91.0566   | 91.0445                         | 38,801.00     |
| 26/09/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 8091      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 10.35  | Call         | Bond Future | 2563      | 3                             | 3         | 3                               | 680.00        |
| 26/09/2025 | 2040 On 05-February-26 | 10.75  | Call         | Bond Future | 4204      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 11.15  | Call         | Bond Future | 6221      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 11.82  | Call         | Bond Future | 9942      | 10                            | 10        | 10                              | 475.00        |
| 26/09/2025 | 2040 On 05-February-26 | 13.23  | Call         | Bond Future | 17450     | 17                            | 17        | 17                              | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 13.23  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 475.00        |
| 26/09/2025 | 2040 On 05-February-26 | 11.82  | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 11.15  | Put          | Bond Future | 359       | 0                             | 0         | 0                               | 680.00        |
| 26/09/2025 | 2040 On 05-February-26 | 10.75  | Put          | Bond Future | 880       | 1                             | 1         | 1                               | 8,180.00      |
| 26/09/2025 | 2040 On 05-February-26 | 10.35  | Put          | Bond Future | 1890      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      |        |              | Bond Future | 10.34     | 92.7283                       | 92.7586   | 92.7283                         | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 11.67  | Call         | Bond Future | 8740      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 12.22  | Call         | Bond Future | 11610     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 11.72  | Call         | Bond Future | 8998      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 10.70  | Call         | Bond Future | 4191      | 4                             | 4         | 4                               | 1,460.00      |
| 26/09/2025 | 2040 On 07-May-26      | 11.12  | Call         | Bond Future | 6009      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 12.03  | Call         | Bond Future | 10615     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 12.53  | Call         | Bond Future | 13219     | 13                            | 13        | 13                              | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 12.53  | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 12.03  | Put          | Bond Future | 218       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 11.12  | Put          | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2040 On 07-May-26      | 11.72  | Put          | Bond Future | 374       | 0                             | 0         | 0                               | 1,460.00      |
| 26/09/2025 | 2040 On 07-May-26      | 10.70  | Put          | Bond Future | 1828      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2040 On 07-May-26      | 12.22  | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 1,460.00      |
| 26/09/2025 | 2040 On 07-May-26      | 11.67  | Put          | Bond Future | 407       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 06-August-26   |        |              | Bond Future | 10.45     | 89.9138                       | 89.9559   | 89.9138                         | 0.00          |
| 26/09/2025 | 2040 On 06-August-26   | 12.19  | Call         | Bond Future | 10966     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | 2040 On 06-August-26   | 12.19  | Put          | Bond Future | 444       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 |        |              | Bond Future | 10.55     | 91.4848                       | 91.5444   | 91.4848                         | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 | 11.06  | Call         | Bond Future | 5750      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 | 11.27  | Call         | Bond Future | 6570      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 | 10.67  | Call         | Bond Future | 4394      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 | 9.91   | Call         | Bond Future | 2470      | 3                             | 2         | 3                               | 2,300.00      |
| 26/09/2025 | 2040 On 05-November-26 | 10.67  | Put          | Bond Future | 3623      | 4                             | 4         | 4                               | 2,300.00      |
| 26/09/2025 | 2040 On 05-November-26 | 9.91   | Put          | Bond Future | 6766      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2040 On 05-November-26 | 11.27  | Put          | Bond Future | 2074      | 2                             | 2         | 2                               | 2,300.00      |
| 26/09/2025 | 2040 On 05-November-26 | 11.06  | Put          | Bond Future | 2531      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2043 On 06-November-25 |        |              | Bond Future | 112.64    | 112.3807                      | 112.6421  | 112.3807                        | 0.00          |
| 26/09/2025 | 2043 On 06-November-25 | 110.43 | Call         | Bond Future | 2411      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2043 On 06-November-25 | 110.43 | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2043 On 05-February-26 |        |              | Bond Future | 111.93    | 111.6579                      | 111.9286  | 111.6579                        | 0.00          |
| 26/09/2025 | 2043 On 05-February-26 | 109.66 | Call         | Bond Future | 3027      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2043 On 05-February-26 | 109.66 | Put          | Bond Future | 758       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2043 On 07-May-26      |        |              | Bond Future | 114.05    | 113.7495                      | 114.0471  | 113.7495                        | 0.00          |
| 26/09/2025 | 2043 On 07-May-26      | 111.70 | Call         | Bond Future | 3531      | 3                             | 4         | 3                               | 0.00          |
| 26/09/2025 | 2043 On 07-May-26      | 111.70 | Put          | Bond Future | 1184      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2043 On 06-August-26   |        |              | Bond Future | 113.31    | 112.9918                      | 113.3091  | 112.9918                        | 0.00          |
| 26/09/2025 | 2043 On 06-August-26   | 110.88 | Call         | Bond Future | 3881      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2043 On 06-August-26   | 110.88 | Put          | Bond Future | 1452      | 2                             | 1         | 2                               | 0.00          |
| 26/09/2025 | 2043 On 05-November-26 |        |              | Bond Future | 115.34    | 114.9944                      | 115.3381  | 114.9944                        | 0.00          |
| 26/09/2025 | 2043 On 05-November-26 | 112.84 | Call         | Bond Future | 4233      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2043 On 05-November-26 | 112.84 | Put          | Bond Future | 1735      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 |        |              | Bond Future | 10.40     | 89.0238                       | 89.0323   | 89.0238                         | 132,415.00    |
| 26/09/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 9744      | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 | 11.25  | Call         | Bond Future | 5843      | 6                             | 6         | 6                               | 11,000.00     |
| 26/09/2025 | 2044 On 06-November-25 | 11.75  | Call         | Bond Future | 8959      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 | 12.00  | Call         | Bond Future | 10458     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2044 On 06-November-25 | 12.25  | Call         | Bond Future | 11912     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 | 12.20  | Call         | Bond Future | 11625     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 | 12.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,600.00      |
| 26/09/2025 | 2044 On 06-November-25 | 12.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,800.00      |
| 26/09/2025 | 2044 On 06-November-25 | 12.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,800.00      |
| 26/09/2025 | 2044 On 06-November-25 | 11.75  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 11,000.00     |
| 26/09/2025 | 2044 On 06-November-25 | 11.25  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 |        |              | Bond Future | 10.49     | 86.2764                       | 86.2885   | 86.2764                         | 16.00         |
| 26/09/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 7383      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 11.25  | Call         | Bond Future | 5687      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 11.50  | Call         | Bond Future | 7046      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 10.07  | Call         | Bond Future | 1208      | 1                             | 1         | 1                               | 9,000.00      |
| 26/09/2025 | 2044 On 05-February-26 | 10.90  | Call         | Bond Future | 3948      | 4                             | 4         | 4                               | 9,000.00      |
| 26/09/2025 | 2044 On 05-February-26 | 11.45  | Call         | Bond Future | 6769      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 11.45  | Put          | Bond Future | 323       | 0                             | 0         | 0                               | 9,000.00      |
| 26/09/2025 | 2044 On 05-February-26 | 10.07  | Put          | Bond Future | 4290      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 10.90  | Put          | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2044 On 05-February-26 | 11.50  | Put          | Bond Future | 285       | 0                             | 0         | 0                               | 4,500.00      |
| 26/09/2025 | 2044 On 05-February-26 | 11.25  | Put          | Bond Future | 520       | 1                             | 1         | 1                               | 4,500.00      |
| 26/09/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2044 On 07-May-26      |        |              | Bond Future | 10.58     | 87.8720                       | 87.9013   | 87.8720                         | 0.00          |
| 26/09/2025 | 2044 On 07-May-26      | 11.80  | Call         | Bond Future | 8461      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | 2044 On 07-May-26      | 11.80  | Put          | Bond Future | 511       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2044 On 06-August-26   |        |              | Bond Future | 10.68     | 85.0939                       | 85.1345   | 85.0939                         | 0.00          |
| 26/09/2025 | 2044 On 06-August-26   | 12.42  | Call         | Bond Future | 11278     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | 2044 On 06-August-26   | 12.42  | Put          | Bond Future | 473       | 1                             | 0         | 1                               | 0.00          |
| 26/09/2025 | 2044 On 05-November-26 |        |              | Bond Future | 10.78     | 86.5807                       | 86.6378   | 86.5807                         | 0.00          |
| 26/09/2025 | 2044 On 05-November-26 | 11.34  | Call         | Bond Future | 6189      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | 2044 On 05-November-26 | 11.34  | Put          | Bond Future | 2524      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | 2046 On 06-November-25 |        |              | Bond Future | 123.14    | 123.1380                      | 123.1442  | 123.1380                        | 19,630.00     |
| 26/09/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 2266      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2046 On 05-February-26 |        |              | Bond Future | 125.44    | 125.4319                      | 125.4430  | 125.4319                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 3793      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2046 On 07-May-26      |        |              | Bond Future        | 125.52    | 125.4815                      | 125.5170  | 125.4815                        | 0.00          |
| 26/09/2025 | 2046 On 07-May-26      | 124.95 | Call         | Bond Future        | 567       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | 2046 On 07-May-26      | 124.95 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2046 On 06-August-26   |        |              | Bond Future        | 127.86    | 127.8072                      | 127.8587  | 127.8072                        | 0.00          |
| 26/09/2025 | 2046 On 06-August-26   | 122.38 | Call         | Bond Future        | 5479      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | 2046 On 06-August-26   | 122.38 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2046 On 05-November-26 |        |              | Bond Future        | 127.81    | 127.7357                      | 127.8117  | 127.7357                        | 0.00          |
| 26/09/2025 | 2046 On 05-November-26 | 125.48 | Call         | Bond Future        | 2332      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | 2046 On 05-November-26 | 125.48 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 122.72    | 124.4330                      | 122.7198  | 124.4330                        | 16,798.00     |
| 26/09/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 1700      | 0                             | 2         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 122.59    | 124.3315                      | 122.5914  | 124.3315                        | 0.00          |
| 26/09/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 0         | 2                             | 0         | 2                               | 0.00          |
| 26/09/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 229       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 07-May-26      |        |              | Bond Future        | 124.91    | 126.6610                      | 124.9117  | 126.6610                        | 0.00          |
| 26/09/2025 | 2050 On 07-May-26      | 124.07 | Call         | Bond Future        | 842       | 3                             | 1         | 3                               | 0.00          |
| 26/09/2025 | 2050 On 07-May-26      | 124.07 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 06-August-26   |        |              | Bond Future        | 124.78    | 126.5477                      | 124.7815  | 126.5477                        | 0.00          |
| 26/09/2025 | 2050 On 06-August-26   | 123.27 | Call         | Bond Future        | 1512      | 3                             | 2         | 3                               | 0.00          |
| 26/09/2025 | 2050 On 06-August-26   | 123.27 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 2050 On 05-November-26 |        |              | Bond Future        | 127.02    | 128.7923                      | 127.0174  | 128.7923                        | 0.00          |
| 26/09/2025 | 2050 On 05-November-26 | 123.84 | Call         | Bond Future        | 3177      | 5                             | 3         | 5                               | 0.00          |
| 26/09/2025 | 2050 On 05-November-26 | 123.84 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1209.48   | 1209.1790                     | 1209.4750 | 1209.1790                       | 0.00          |
| 26/09/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1231.76   | 1231.4070                     | 1231.7560 | 1231.4070                       | 0.00          |
| 26/09/2025 | AL37 On 07-May-26      |        |              | Index Future       | 1254.78   | 1254.1890                     | 1254.7810 | 1254.1890                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | AL37 On 06-August-26   |        |              | Index Future       | 1277.67   | 1276.9100                     | 1277.6650 | 1276.9100                       | 0.00          |
| 26/09/2025 | AL37 On 05-November-26 |        |              | Index Future       | 1300.56   | 1299.5600                     | 1300.5620 | 1299.5600                       | 0.00          |
| 26/09/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1500.64   | 1502.1970                     | 1500.6370 | 1502.1970                       | 0.00          |
| 26/09/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1528.28   | 1529.8120                     | 1528.2810 | 1529.8120                       | 0.00          |
| 26/09/2025 | AL7T On 07-May-26      |        |              | Index Future       | 1556.85   | 1558.1140                     | 1556.8500 | 1558.1140                       | 0.00          |
| 26/09/2025 | AL7T On 06-August-26   |        |              | Index Future       | 1585.24   | 1586.3410                     | 1585.2420 | 1586.3410                       | 0.00          |
| 26/09/2025 | AL7T On 05-November-26 |        |              | Index Future       | 1613.65   | 1614.4800                     | 1613.6520 | 1614.4800                       | 0.00          |
| 26/09/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1265.69   | 1265.6520                     | 1265.6890 | 1265.6520                       | 76.00         |
| 26/09/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1289.01   | 1288.9190                     | 1289.0060 | 1288.9190                       | 0.00          |
| 26/09/2025 | ALBI On 07-May-26      |        |              | Index Future       | 1313.10   | 1312.7640                     | 1313.1020 | 1312.7640                       | 0.00          |
| 26/09/2025 | ALBI On 06-August-26   |        |              | Index Future       | 1337.05   | 1336.5460                     | 1337.0490 | 1336.5460                       | 0.00          |
| 26/09/2025 | ALBI On 05-November-26 |        |              | Index Future       | 1361.01   | 1360.2540                     | 1361.0110 | 1360.2540                       | 0.00          |
| 26/09/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 26/09/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 26/09/2025 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 26/09/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 9.77      | 89.0167                       | 88.9478   | 89.0167                         | 0.00          |
| 26/09/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 10298     | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 9.87      | 90.6749                       | 90.6082   | 90.6749                         | 0.00          |
| 26/09/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 7413      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES33 On 07-May-26       |        |              | Bond Future        | 9.97      | 88.5787                       | 88.5280   | 88.5787                         | 0.00          |
| 26/09/2025 | ES33 On 07-May-26       | 11.69  | Call         | Bond Future        | 7647      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | ES33 On 06-August-26   |          |              | Bond Future | 10.08     | 90.2194                       | 90.1786   | 90.2194                         | 0.00          |
| 26/09/2025 | ES33 On 06-August-26   | 12.02    | Call         | Bond Future | 8310      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | ES33 On 06-August-26   | 12.02    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES33 On 05-November-26 |          |              | Bond Future | 10.22     | 88.0257                       | 88.0003   | 88.0257                         | 0.00          |
| 26/09/2025 | ES33 On 05-November-26 | 10.83    | Call         | Bond Future | 2672      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | ES33 On 05-November-26 | 10.83    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES42 On 06-November-25 |          |              | Bond Future | 10.45     | 85.2088                       | 85.2173   | 85.2088                         | 0.00          |
| 26/09/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 11883     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES42 On 05-February-26 |          |              | Bond Future | 10.54     | 86.7961                       | 86.8081   | 86.7961                         | 0.00          |
| 26/09/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 8208      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES42 On 07-May-26      |          |              | Bond Future | 10.63     | 84.1573                       | 84.1862   | 84.1573                         | 0.00          |
| 26/09/2025 | ES42 On 07-May-26      | 12.20    | Call         | Bond Future | 9545      | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | ES42 On 07-May-26      | 12.20    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES42 On 06-August-26   |          |              | Bond Future | 10.73     | 85.7150                       | 85.7548   | 85.7150                         | 0.00          |
| 26/09/2025 | ES42 On 06-August-26   | 12.65    | Call         | Bond Future | 11280     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | ES42 On 06-August-26   | 12.65    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | ES42 On 05-November-26 |          |              | Bond Future | 10.84     | 82.9696                       | 83.0258   | 82.9696                         | 0.00          |
| 26/09/2025 | ES42 On 05-November-26 | 11.66    | Call         | Bond Future | 5061      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | ES42 On 05-November-26 | 11.66    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GOVI On 06-November-25 |          |              | GOVI        | 1243.66   | 1243.8340                     | 1243.6640 | 1243.8340                       | 606.00        |
| 26/09/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI        | 1316640   | 132                           | 132       | 132                             | 0.00          |
| 26/09/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GOVI On 05-February-26 |          |              | GOVI        | 1266.57   | 1266.6990                     | 1266.5740 | 1266.6990                       | 8.00          |
| 26/09/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI        | 1165740   | 117                           | 117       | 117                             | 0.00          |
| 26/09/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GOVI On 07-May-26      |          |              | GOVI        | 1290.25   | 1290.1340                     | 1290.2510 | 1290.1340                       | 42.00         |
| 26/09/2025 | GOVI On 07-May-26      | 1,177.00 | Call         | GOVI        | 1132510   | 113                           | 113       | 113                             | 0.00          |
| 26/09/2025 | GOVI On 07-May-26      | 1,177.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GOVI On 06-August-26   |          |              | GOVI        | 1313.78   | 1313.5060                     | 1313.7810 | 1313.5060                       | 0.00          |
| 26/09/2025 | GOVI On 06-August-26   | 1,189.00 | Call         | GOVI        | 1247810   | 125                           | 125       | 125                             | 0.00          |
| 26/09/2025 | GOVI On 06-August-26   | 1,189.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GOVI On 05-November-26 |          |              | GOVI        | 1337.33   | 1336.8050                     | 1337.3260 | 1336.8050                       | 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 |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | GOVI On 05-November-26  | 1,277.00 | Call         | GOVI               | 603260    | 60                            | 60        | 60                              | 0.00          |
| 26/09/2025 | GOVI On 05-November-26  | 1,277.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 26/09/2025 | I258 On 06-November-25  |          |              | Bond Future        | 113.16    | 113.1514                      | 113.1569  | 113.1514                        | 0.00          |
| 26/09/2025 | I258 On 06-November-25  | 112.39   | Call         | Bond Future        | 1792      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | I258 On 06-November-25  | 112.39   | Put          | Bond Future        | 1026      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | I258 On 05-February-26  |          |              | Bond Future        | 112.45    | 112.4429                      | 112.4529  | 112.4429                        | 0.00          |
| 26/09/2025 | I258 On 05-February-26  | 111.65   | Call         | Bond Future        | 2914      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | I258 On 05-February-26  | 111.65   | Put          | Bond Future        | 2111      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | I258 On 07-May-26       |          |              | Bond Future        | 114.58    | 114.5492                      | 114.5815  | 114.5492                        | 0.00          |
| 26/09/2025 | I258 On 07-May-26       | 113.73   | Call         | Bond Future        | 3760      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | I258 On 07-May-26       | 113.73   | Put          | Bond Future        | 2909      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | I258 On 06-August-26    |          |              | Bond Future        | 113.85    | 113.8064                      | 113.8532  | 113.8064                        | 0.00          |
| 26/09/2025 | I258 On 06-August-26    | 112.95   | Call         | Bond Future        | 4419      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | I258 On 06-August-26    | 112.95   | Put          | Bond Future        | 3516      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | I258 On 05-November-26  |          |              | Bond Future        | 115.89    | 115.8235                      | 115.8921  | 115.8235                        | 0.00          |
| 26/09/2025 | I258 On 05-November-26  | 114.95   | Call         | Bond Future        | 5044      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | I258 On 05-November-26  | 114.95   | Put          | Bond Future        | 4102      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | IGOV On 06-November-25  |          |              | Index Future       | 396.07    | 398.5020                      | 396.0720  | 398.5020                        | 762.00        |
| 26/09/2025 | IGOV On 05-February-26  |          |              | Index Future       | 403.47    | 405.9250                      | 403.4660  | 405.9250                        | 0.00          |
| 26/09/2025 | IGOV On 07-May-26       |          |              | Index Future       | 411.10    | 413.5310                      | 411.1030  | 413.5310                        | 0.00          |
| 26/09/2025 | IGOV On 06-August-26    |          |              | Index Future       | 418.69    | 421.1170                      | 418.6940  | 421.1170                        | 0.00          |
| 26/09/2025 | IGOV On 05-November-26  |          |              | Index Future       | 426.29    | 428.6790                      | 426.2900  | 428.6790                        | 0.00          |
| 26/09/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 26/09/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 26/09/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 26/09/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 26/09/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 26/09/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 26/09/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 26/09/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 26/09/2025 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 26/09/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 26/09/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 26/09/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 26/09/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 8.3400                        | 91.6600   | 8.3400                          | 0.00          |
| 26/09/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 26/09/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 26/09/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 26/09/2025 | R033 On 06-November-25  |        |              | Bond Future            | 8.73      | 108.0026                      | 107.9513  | 108.0026                        | 27,969.00     |
| 26/09/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 8496      | 9                             | 8         | 9                               | 0.00          |
| 26/09/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R033 On 05-February-26  |        |              | Bond Future            | 8.79      | 109.9881                      | 109.9400  | 109.9881                        | 0.00          |
| 26/09/2025 | R033 On 05-February-26  | 10.49  | Call         | Bond Future            | 8740      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R033 On 05-February-26  | 10.49  | Put          | Bond Future            | 9         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R033 On 07-May-26       |        |              | Bond Future            | 8.85      | 106.9788                      | 106.9509  | 106.9788                        | 0.00          |
| 26/09/2025 | R033 On 07-May-26       | 10.38  | Call         | Bond Future            | 7785      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R033 On 07-May-26       | 10.38  | Put          | Bond Future            | 122       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R033 On 06-August-26    |        |              | Bond Future            | 8.93      | 108.9354                      | 108.9201  | 108.9354                        | 0.00          |
| 26/09/2025 | R033 On 06-August-26    | 10.25  | Call         | Bond Future            | 6842      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R033 On 06-August-26    | 10.25  | Put          | Bond Future            | 376       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R033 On 05-November-26  |        |              | Bond Future            | 9.02      | 105.8011                      | 105.8052  | 105.8011                        | 0.00          |
| 26/09/2025 | R033 On 05-November-26  | 9.33   | Call         | Bond Future            | 3297      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | R033 On 05-November-26  | 9.33   | Put          | Bond Future            | 1769      | 1                             | 2         | 1                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25  |        |              | Bond Future            | 9.18      | 99.9910                       | 99.8425   | 99.9910                         | 121,107.00    |
| 26/09/2025 | R035 On 06-November-25  | 11.20  | Call         | Bond Future            | 11332     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 11.95  | Call         | Bond Future            | 15098     | 15                            | 15        | 15                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 11.45  | Call         | Bond Future            | 12612     | 13                            | 13        | 13                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 10.95  | Call         | Bond Future            | 10025     | 10                            | 10        | 10                              | 250.00        |
| 26/09/2025 | R035 On 06-November-25  | 10.30  | Call         | Bond Future            | 6506      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 10.68  | Call         | Bond Future            | 8585      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 10.50  | Call         | Bond Future            | 7607      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25  | 10.15  | Call         | Bond Future            | 5673      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R035 On 06-November-25 | 9.77   | Call         | Bond Future | 3585      | 4                             | 4         | 4                               | 250.00        |
| 26/09/2025 | R035 On 06-November-25 | 11.00  | Call         | Bond Future | 10288     | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 10.44  | Call         | Bond Future | 7278      | 7                             | 7         | 7                               | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 10.94  | Call         | Bond Future | 9972      | 10                            | 10        | 10                              | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 11.99  | Call         | Bond Future | 15292     | 15                            | 15        | 15                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 5283      | 5                             | 5         | 5                               | 300.00        |
| 26/09/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 8043      | 8                             | 8         | 8                               | 300.00        |
| 26/09/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 13718     | 14                            | 14        | 14                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 9.91   | Call         | Bond Future | 4342      | 4                             | 4         | 4                               | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 10.41  | Call         | Bond Future | 7113      | 7                             | 7         | 7                               | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 11.43  | Call         | Bond Future | 12511     | 13                            | 13        | 13                              | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.43  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 10.41  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 9.91   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 300.00        |
| 26/09/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 26/09/2025 | R035 On 06-November-25 | 10.44  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 10.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 10.15  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 06-November-25 | 9.77   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 10.50  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 06-November-25 | 10.68  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,500.00      |
| 26/09/2025 | R035 On 06-November-25 | 10.30  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 50.00         |
| 26/09/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 |        |              | Bond Future | 9.26      | 101.8292                      | 101.6818  | 101.8292                        | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 8632      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 11.00  | Call         | Bond Future | 9707      | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 10.17  | Call         | Bond Future | 5501      | 6                             | 6         | 6                               | 250.00        |
| 26/09/2025 | R035 On 05-February-26 | 11.17  | Call         | Bond Future | 10572     | 11                            | 11        | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R035 On 05-February-26 | 10.67  | Call         | Bond Future | 8017      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 10.44  | Call         | Bond Future | 6843      | 7                             | 7         | 7                               | 2,000.00      |
| 26/09/2025 | R035 On 05-February-26 | 10.94  | Call         | Bond Future | 9401      | 10                            | 9         | 10                              | 2,000.00      |
| 26/09/2025 | R035 On 05-February-26 | 12.44  | Call         | Bond Future | 16741     | 17                            | 17        | 17                              | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 26/09/2025 | R035 On 05-February-26 | 10.94  | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 11.00  | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 10.44  | Put          | Bond Future | 126       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 10.67  | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 05-February-26 | 10.17  | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-February-26 | 11.17  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      |        |              | Bond Future | 9.32      | 99.2092                       | 99.0784   | 99.2092                         | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.86  | Call         | Bond Future | 8606      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.66  | Call         | Bond Future | 7656      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.16  | Call         | Bond Future | 5394      | 6                             | 5         | 6                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 9.64   | Call         | Bond Future | 3392      | 4                             | 3         | 4                               | 250.00        |
| 26/09/2025 | R035 On 07-May-26      | 9.66   | Call         | Bond Future | 3459      | 4                             | 3         | 4                               | 200.00        |
| 26/09/2025 | R035 On 07-May-26      | 10.71  | Call         | Bond Future | 7892      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.21  | Call         | Bond Future | 5607      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 9.71   | Call         | Bond Future | 3632      | 4                             | 4         | 4                               | 350.00        |
| 26/09/2025 | R035 On 07-May-26      | 10.64  | Call         | Bond Future | 7562      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.14  | Call         | Bond Future | 5309      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.14  | Put          | Bond Future | 713       | 1                             | 1         | 1                               | 250.00        |
| 26/09/2025 | R035 On 07-May-26      | 9.64   | Put          | Bond Future | 1578      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.64  | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 250.00        |
| 26/09/2025 | R035 On 07-May-26      | 10.21  | Put          | Bond Future | 630       | 1                             | 1         | 1                               | 350.00        |
| 26/09/2025 | R035 On 07-May-26      | 9.71   | Put          | Bond Future | 1422      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.71  | Put          | Bond Future | 252       | 0                             | 0         | 0                               | 350.00        |
| 26/09/2025 | R035 On 07-May-26      | 10.16  | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 200.00        |
| 26/09/2025 | R035 On 07-May-26      | 9.66   | Put          | Bond Future | 1532      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R035 On 07-May-26      | 10.66  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 200.00        |
| 26/09/2025 | R035 On 07-May-26      | 10.86  | Put          | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   |        |              | Bond Future | 9.40      | 101.0242                      | 100.9031  | 101.0242                        | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 11.06  | Call         | Bond Future | 9145      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R035 On 06-August-26   | 10.22  | Call         | Bond Future | 5564      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 9.22   | Call         | Bond Future | 2455      | 3                             | 2         | 3                               | 250.00        |
| 26/09/2025 | R035 On 06-August-26   | 9.72   | Call         | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 10.13  | Call         | Bond Future | 5219      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 9.63   | Call         | Bond Future | 3528      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 9.13   | Call         | Bond Future | 2260      | 2                             | 2         | 2                               | 200.00        |
| 26/09/2025 | R035 On 06-August-26   | 9.63   | Put          | Bond Future | 2262      | 2                             | 2         | 2                               | 200.00        |
| 26/09/2025 | R035 On 06-August-26   | 9.13   | Put          | Bond Future | 3836      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 10.13  | Put          | Bond Future | 1218      | 1                             | 1         | 1                               | 200.00        |
| 26/09/2025 | R035 On 06-August-26   | 9.72   | Put          | Bond Future | 2035      | 2                             | 2         | 2                               | 250.00        |
| 26/09/2025 | R035 On 06-August-26   | 9.22   | Put          | Bond Future | 3511      | 3                             | 4         | 3                               | 0.00          |
| 26/09/2025 | R035 On 06-August-26   | 10.22  | Put          | Bond Future | 1081      | 1                             | 1         | 1                               | 250.00        |
| 26/09/2025 | R035 On 06-August-26   | 11.06  | Put          | Bond Future | 323       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R035 On 05-November-26 |        |              | Bond Future | 9.50      | 98.2917                       | 98.1865   | 98.2917                         | 0.00          |
| 26/09/2025 | R035 On 05-November-26 | 10.03  | Call         | Bond Future | 4799      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R035 On 05-November-26 | 10.03  | Put          | Bond Future | 1921      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R038 On 06-November-25 |        |              | Bond Future | 9.77      | 109.2332                      | 109.0515  | 109.2332                        | 6,697.00      |
| 26/09/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 10232     | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 8526      | 9                             | 9         | 9                               | 1,770.00      |
| 26/09/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 16945     | 17                            | 17        | 17                              | 0.00          |
| 26/09/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,770.00      |
| 26/09/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R038 On 05-February-26 |        |              | Bond Future | 9.86      | 111.2412                      | 111.0605  | 111.2412                        | 0.00          |
| 26/09/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 10825     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R038 On 07-May-26      |        |              | Bond Future | 9.94      | 107.8138                      | 107.6509  | 107.8138                        | 0.00          |
| 26/09/2025 | R038 On 07-May-26      | 11.40  | Call         | Bond Future | 10082     | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | R038 On 07-May-26      | 11.40  | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R038 On 06-August-26   |        |              | Bond Future | 10.04     | 109.7856                      | 109.6328  | 109.7856                        | 0.00          |
| 26/09/2025 | R038 On 06-August-26   | 11.77  | Call         | Bond Future | 11693     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | R038 On 06-August-26   | 11.77  | Put          | Bond Future | 417       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R038 On 05-November-26 |        |              | Bond Future | 10.14     | 106.2248                      | 106.0891  | 106.2248                        | 0.00          |
| 26/09/2025 | R038 On 05-November-26 | 10.72  | Call         | Bond Future | 6156      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R038 On 05-November-26 | 10.72  | Put          | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R053 On 06-November-25 |        |              | Bond Future | 10.23     | 113.8014                      | 114.0177  | 113.8014                        | 28,866.00     |
| 26/09/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 13804     | 14                            | 14        | 14                              | 0.00          |
| 26/09/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R053 On 05-February-26 |        |              | Bond Future | 10.31     | 115.8934                      | 116.1182  | 115.8934                        | 0.00          |
| 26/09/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 11045     | 11                            | 11        | 11                              | 0.00          |
| 26/09/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R053 On 07-May-26      |        |              | Bond Future | 10.39     | 112.1750                      | 112.4260  | 112.1750                        | 10,000.00     |
| 26/09/2025 | R053 On 07-May-26      | 11.69  | Call         | Bond Future | 12180     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | R053 On 07-May-26      | 11.69  | Put          | Bond Future | 529       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R053 On 06-August-26   |        |              | Bond Future | 10.47     | 114.2264                      | 114.4957  | 114.2264                        | 0.00          |
| 26/09/2025 | R053 On 06-August-26   | 12.28  | Call         | Bond Future | 15947     | 16                            | 16        | 16                              | 0.00          |
| 26/09/2025 | R053 On 06-August-26   | 12.28  | Put          | Bond Future | 562       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R053 On 05-November-26 |        |              | Bond Future | 10.56     | 110.3650                      | 110.6598  | 110.3650                        | 0.00          |
| 26/09/2025 | R053 On 05-November-26 | 11.21  | Call         | Bond Future | 8937      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R053 On 05-November-26 | 11.21  | Put          | Bond Future | 3053      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | R186 On 06-November-25 |        |              | Bond Future | 7.47      | 107.2546                      | 107.2569  | 107.2546                        | 74,785.00     |
| 26/09/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 706       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 05-February-26 |        |              | Bond Future | 7.47      | 103.9222                      | 103.9285  | 103.9222                        | 0.00          |
| 26/09/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 798       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 07-May-26      |        |              | Bond Future | 7.44      | 105.8444                      | 105.8712  | 105.8444                        | 0.00          |
| 26/09/2025 | R186 On 07-May-26      | 8.69   | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R186 On 07-May-26      | 8.69   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 06-August-26   |        |              | Bond Future | 7.43      | 102.4753                      | 102.5152  | 102.4753                        | 0.00          |
| 26/09/2025 | R186 On 06-August-26   | 8.57   | Call         | Bond Future | 419       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 06-August-26   | 8.57   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 05-November-26 |        |              | Bond Future | 7.88      | 104.2671                      | 104.3267  | 104.2671                        | 0.00          |
| 26/09/2025 | R186 On 05-November-26 | 8.12   | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R186 On 05-November-26 | 8.12   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R202 On 06-November-25 |        |              | Bond Future | 280.46    | 279.6755                      | 280.4602  | 279.6755                        | 1,033.00      |
| 26/09/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 4820      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R202 On 05-February-26 |        |              | Bond Future | 280.34    | 279.5335                      | 280.3436  | 279.5335                        | 0.00          |
| 26/09/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 2524      | 2                             | 3         | 2                               | 0.00          |
| 26/09/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R202 On 07-May-26      |        |              | Bond Future | 285.65    | 284.7707                      | 285.6502  | 284.7707                        | 0.00          |
| 26/09/2025 | R202 On 07-May-26      | 277.55 | Call         | Bond Future | 8100      | 7                             | 8         | 7                               | 0.00          |
| 26/09/2025 | R202 On 07-May-26      | 277.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R202 On 06-August-26   |        |              | Bond Future | 285.54    | 284.6090                      | 285.5397  | 284.6090                        | 0.00          |
| 26/09/2025 | R202 On 06-August-26   | 278.86 | Call         | Bond Future | 6680      | 6                             | 7         | 6                               | 0.00          |
| 26/09/2025 | R202 On 06-August-26   | 278.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R202 On 05-November-26 |        |              | Bond Future | 290.66    | 289.6576                      | 290.6570  | 289.6576                        | 0.00          |
| 26/09/2025 | R202 On 05-November-26 | 280.46 | Call         | Bond Future | 10197     | 9                             | 10        | 9                               | 0.00          |
| 26/09/2025 | R202 On 05-November-26 | 280.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R209 On 06-November-25 |        |              | Bond Future | 9.42      | 80.0660                       | 79.9861   | 80.0660                         | 29,929.00     |
| 26/09/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 9557      | 10                            | 10        | 10                              | 0.00          |
| 26/09/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R209 On 05-February-26 |        |              | Bond Future | 9.49      | 81.5379                       | 81.4596   | 81.5379                         | 0.00          |
| 26/09/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 7510      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R209 On 07-May-26      |        |              | Bond Future | 9.56      | 79.8945                       | 79.8303   | 79.8945                         | 0.00          |
| 26/09/2025 | R209 On 07-May-26      | 11.07  | Call         | Bond Future | 7867      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R209 On 07-May-26      | 11.07  | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R209 On 06-August-26   |        |              | Bond Future | 9.64      | 81.3560                       | 81.3004   | 81.3560                         | 0.00          |
| 26/09/2025 | R209 On 06-August-26   | 11.39  | Call         | Bond Future | 8942      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R209 On 06-August-26   | 11.39  | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R209 On 05-November-26 |        |              | Bond Future | 9.73      | 79.6299                       | 79.5881   | 79.6299                         | 0.00          |
| 26/09/2025 | R209 On 05-November-26 | 10.32  | Call         | Bond Future | 4766      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R209 On 05-November-26 | 10.32  | Put          | Bond Future | 1765      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R210 On 06-November-25 |        |              | Bond Future | 253.24    | 253.3196                      | 253.2370  | 253.3196                        | 1,185.00      |
| 26/09/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 1097      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R210 On 05-February-26 |        |              | Bond Future | 257.96    | 258.0385                      | 257.9642  | 258.0385                        | 0.00          |
| 26/09/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 4864      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R210 On 05-February-26 | 253.10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R210 On 07-May-26      |        |              | Bond Future | 259.36    | 259.3858                      | 259.3598  | 259.3858                        | 0.00          |
| 26/09/2025 | R210 On 07-May-26      | 255.40 | Call         | Bond Future | 3960      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | R210 On 07-May-26      | 255.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R210 On 06-August-26   |        |              | Bond Future | 264.20    | 264.1938                      | 264.1990  | 264.1938                        | 0.00          |
| 26/09/2025 | R210 On 06-August-26   | 259.84 | Call         | Bond Future | 4359      | 4                             | 4         | 4                               | 0.00          |
| 26/09/2025 | R210 On 06-August-26   | 259.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R210 On 05-November-26 |        |              | Bond Future | 265.39    | 265.3368                      | 265.3904  | 265.3368                        | 0.00          |
| 26/09/2025 | R210 On 05-November-26 | 253.33 | Call         | Bond Future | 12060     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | R210 On 05-November-26 | 253.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R213 On 06-November-25 |        |              | Bond Future | 8.22      | 96.2424                       | 96.2044   | 96.2424                         | 84,123.00     |
| 26/09/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 7135      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R213 On 05-February-26 |        |              | Bond Future | 8.27      | 98.0116                       | 97.9767   | 98.0116                         | 23.00         |
| 26/09/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 6118      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R213 On 07-May-26      |        |              | Bond Future | 8.31      | 96.2726                       | 96.2556   | 96.2726                         | 0.00          |
| 26/09/2025 | R213 On 07-May-26      | 9.80   | Call         | Bond Future | 5493      | 6                             | 5         | 6                               | 0.00          |
| 26/09/2025 | R213 On 07-May-26      | 9.80   | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R213 On 06-August-26   |        |              | Bond Future | 8.37      | 98.0341                       | 98.0287   | 98.0341                         | 0.00          |
| 26/09/2025 | R213 On 06-August-26   | 9.69   | Call         | Bond Future | 4839      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R213 On 06-August-26   | 9.69   | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R213 On 05-November-26 |        |              | Bond Future | 8.45      | 96.2009                       | 96.2129   | 96.2009                         | 0.00          |
| 26/09/2025 | R213 On 05-November-26 | 8.75   | Call         | Bond Future | 2355      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R213 On 05-November-26 | 8.75   | Put          | Bond Future | 1332      | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R214 On 06-November-25 |        |              | Bond Future | 10.12     | 73.4163                       | 73.4231   | 73.4163                         | 36,622.00     |
| 26/09/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 8491      | 8                             | 8         | 8                               | 0.00          |
| 26/09/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R214 On 05-February-26 |        |              | Bond Future | 10.20     | 74.7659                       | 74.7757   | 74.7659                         | 0.00          |
| 26/09/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 6198      | 6                             | 6         | 6                               | 0.00          |
| 26/09/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R214 On 07-May-26      |        |              | Bond Future | 10.27     | 72.8505                       | 72.8747   | 72.8505                         | 0.00          |
| 26/09/2025 | R214 On 07-May-26      | 11.53  | Call         | Bond Future | 7309      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R214 On 07-May-26      | 11.53  | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R214 On 06-August-26   |        |              | Bond Future | 10.36     | 74.1833                       | 74.2167   | 74.1833                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2025 | R214 On 06-August-26   | 11.97  | Call         | Bond Future | 9044      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R214 On 06-August-26   | 11.97  | Put          | Bond Future | 453       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R214 On 05-November-26 |        |              | Bond Future | 10.45     | 72.1854                       | 72.2327   | 72.1854                         | 0.00          |
| 26/09/2025 | R214 On 05-November-26 | 10.97  | Call         | Bond Future | 5046      | 5                             | 5         | 5                               | 0.00          |
| 26/09/2025 | R214 On 05-November-26 | 10.97  | Put          | Bond Future | 2164      | 2                             | 2         | 2                               | 0.00          |
| 26/09/2025 | R248 On 06-November-25 |        |              | Bond Future | 10.37     | 87.6620                       | 87.7093   | 87.6620                         | 221,523.00    |
| 26/09/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 9468      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R248 On 05-February-26 |        |              | Bond Future | 10.46     | 89.2735                       | 89.3251   | 89.2735                         | 0.00          |
| 26/09/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 7316      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 26/09/2025 | R248 On 07-May-26      |        |              | Bond Future | 10.54     | 86.4847                       | 86.5542   | 86.4847                         | 260.00        |
| 26/09/2025 | R248 On 07-May-26      | 11.72  | Call         | Bond Future | 8627      | 9                             | 9         | 9                               | 0.00          |
| 26/09/2025 | R248 On 07-May-26      | 11.72  | Put          | Bond Future | 553       | 1                             | 1         | 1                               | 0.00          |
| 26/09/2025 | R248 On 06-August-26   |        |              | Bond Future | 10.63     | 88.0666                       | 88.1480   | 88.0666                         | 0.00          |
| 26/09/2025 | R248 On 06-August-26   | 12.37  | Call         | Bond Future | 11783     | 12                            | 12        | 12                              | 0.00          |
| 26/09/2025 | R248 On 06-August-26   | 12.37  | Put          | Bond Future | 484       | 1                             | 0         | 1                               | 0.00          |
| 26/09/2025 | R248 On 05-November-26 |        |              | Bond Future | 10.72     | 85.1703                       | 85.2688   | 85.1703                         | 0.00          |
| 26/09/2025 | R248 On 05-November-26 | 11.31  | Call         | Bond Future | 6582      | 7                             | 7         | 7                               | 0.00          |
| 26/09/2025 | R248 On 05-November-26 | 11.31  | Put          | Bond Future | 2538      | 3                             | 3         | 3                               | 0.00          |
| 26/09/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 26/09/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |