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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/01/2025 TO: 09/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	2029 On 06-February-25			Bond Future	134.45	134.4688	134.4523	134.4688	8,604.00
09/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2052	2	2	2	0.00
09/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2029 On 08-May-25			Bond Future	135.79	135.8016	135.7851	135.8016	728.00
09/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2065	2	2	2	0.00
09/01/2025	2029 On 07-August-25			Bond Future	138.52	138.5378	138.5214	138.5378	0.00
09/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1111	1	1	1	0.00
09/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2029 On 06-November-25			Bond Future	139.80	139.8209	139.8047	139.8209	0.00
09/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	15	0	0	0	0.00
09/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	2029 On 05-February-26			Bond Future	142.50	142.5109	142.4951	142.5109	0.00
09/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2385	2	2	2	0.00
09/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2030 On 06-February-25			Bond Future	9.13	95.8704	95.7948	95.8704	163,044.00
09/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5689	6	6	6	0.00
09/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	81	0	0	0	800.00
09/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	691	1	1	1	800.00
09/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2166	2	2	2	0.00
09/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	66	0	0	0	800.00
09/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	509	0	1	0	0.00
09/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1826	2	2	2	0.00
09/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2030 On 08-May-25			Bond Future	9.20	97.8012	97.7244	97.8012	34,710.00
09/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2980	3	3	3	0.00
09/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	747	1	1	1	1,320.00
09/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1703	2	2	2	680.00
09/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9151	9	9	9	0.00
09/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4136	4	4	4	1,640.00
09/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10491	11	10	11	0.00
09/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5353	5	5	5	2,280.00
09/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1131	1	1	1	800.00
09/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3156	3	3	3	0.00
09/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	424	0	0	0	800.00
09/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1201	1	1	1	0.00
09/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	318	0	0	0	800.00
09/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2345	2	2	2	0.00
09/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
09/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	88	0	0	0	0.00
09/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
09/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	179	0	0	0	0.00
09/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1664	2	2	2	0.00
09/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	792	1	1	1	0.00
09/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	353	0	0	0	0.00
09/01/2025	2030 On 07-August-25			Bond Future	9.28	95.7379	95.6599	95.7379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6291	6	6	6	0.00
09/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9331	9	9	9	0.00
09/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4427	4	4	4	1,054.00
09/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	26	0	0	0	1,054.00
09/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	352	0	0	0	0.00
09/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	162	0	0	0	0.00
09/01/2025	2030 On 06-November-25			Bond Future	9.38	97.5919	97.5128	97.5919	0.00
09/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2039	2	2	2	0.00
09/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1493	1	1	1	0.00
09/01/2025	2030 On 05-February-26			Bond Future	9.50	95.4370	95.3569	95.4370	0.00
09/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1903	2	2	2	0.00
09/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1925	2	2	2	0.00
09/01/2025	2032 On 06-February-25			Bond Future	9.80	95.3206	95.1785	95.3206	122,871.00
09/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8632	9	9	9	0.00
09/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	110	0	0	0	800.00
09/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1111	1	1	1	800.00
09/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3824	4	4	4	0.00
09/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	60	0	0	0	800.00
09/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	555	1	1	1	0.00
09/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1972	2	2	2	0.00
09/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1	0	0	0	0.00
09/01/2025	2032 On 08-May-25			Bond Future	9.88	93.0761	92.9314	93.0761	62,925.00
09/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4944	5	5	5	0.00
09/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	669	1	1	1	800.00
09/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1662	2	2	2	800.00
09/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5174	5	5	5	0.00
09/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	287	0	0	0	800.00
09/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1493	1	1	1	0.00
09/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2862	3	3	3	0.00
09/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	317	0	0	0	0.00
09/01/2025	2032 On 07-August-25			Bond Future	9.97	94.9286	94.7814	94.9286	0.00
09/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8853	9	9	9	0.00
09/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	203	0	0	0	0.00
09/01/2025	2032 On 06-November-25			Bond Future	10.08	92.6056	92.4560	92.6056	0.00

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09/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3296	3	3	3	0.00
09/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1836	2	2	2	0.00
09/01/2025	2032 On 05-February-26			Bond Future	10.21	94.3625	94.2104	94.3625	0.00
09/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2690	3	3	3	0.00
09/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2910	3	3	3	0.00
09/01/2025	2033 On 06-February-25			Bond Future	128.71	128.9107	128.7088	128.9107	6,288.00
09/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3769	4	4	4	0.00
09/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2033 On 08-May-25			Bond Future	129.83	130.0309	129.8253	130.0309	5,288.00
09/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	795	1	1	1	0.00
09/01/2025	2033 On 07-August-25			Bond Future	132.44	132.6510	132.4417	132.6510	0.00
09/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3792	4	4	4	0.00
09/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2033 On 06-November-25			Bond Future	133.51	133.7184	133.5055	133.7184	0.00
09/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	366	1	0	1	0.00
09/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2033 On 05-February-26			Bond Future	136.07	136.2912	136.0748	136.2912	0.00
09/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3195	3	3	3	0.00
09/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2037 On 06-February-25			Bond Future	10.94	84.6222	84.1846	84.6222	156,074.00
09/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9724	10	10	10	0.00
09/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2037 On 08-May-25			Bond Future	11.04	86.3264	85.8803	86.3264	12,655.00
09/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6904	7	7	7	0.00
09/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11907	12	12	12	7,500.00
09/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8275	9	8	9	15,000.00
09/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11682	12	12	12	7,500.00
09/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	55	0	0	0	0.00
09/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	238	0	0	0	0.00
09/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	49	0	0	0	0.00
09/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	375	0	0	0	0.00
09/01/2025	2037 On 07-August-25			Bond Future	11.15	83.7840	83.3292	83.7840	15.00
09/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9992	10	10	10	0.00

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09/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6457	7	6	7	0.00
09/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1434	2	1	2	200.00
09/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3618	4	4	4	0.00
09/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1253	1	1	1	2,341.00
09/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5071	5	5	5	0.00
09/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2512	3	3	3	0.00
09/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	895	1	1	1	2,541.00
09/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2985	3	3	3	2,541.00
09/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5642	5	6	5	0.00
09/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1450	1	1	1	2,541.00
09/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4389	4	4	4	0.00
09/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2144	2	2	2	2,541.00
09/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4740	4	5	4	0.00
09/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1022	1	1	1	2,541.00
09/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	435	0	0	0	0.00
09/01/2025	2037 On 06-November-25			Bond Future	11.27	85.4058	84.9426	85.4058	0.00
09/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4548	5	5	5	0.00
09/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2612	2	3	2	0.00
09/01/2025	2037 On 05-February-26			Bond Future	11.41	82.7682	82.2964	82.7682	0.00
09/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3352	4	3	4	0.00
09/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4469	4	4	4	0.00
09/01/2025	2038 On 06-February-25			Bond Future	139.34	139.3607	139.3441	139.3607	2,622.00
09/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4114	4	4	4	0.00
09/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2038 On 08-May-25			Bond Future	142.19	142.2019	142.1853	142.2019	480.00
09/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2505	3	3	3	0.00
09/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2038 On 07-August-25			Bond Future	142.92	142.9407	142.9241	142.9407	0.00
09/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3364	3	3	3	0.00
09/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2038 On 06-November-25			Bond Future	145.73	145.7449	145.7286	145.7449	0.00
09/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1849	2	2	2	0.00
09/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2038 On 05-February-26			Bond Future	146.37	146.3839	146.3678	146.3839	0.00

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09/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3168	3	3	3	0.00
09/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2040 On 06-February-25			Bond Future	11.22	84.8458	84.3723	84.8458	67,517.00
09/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9948	10	10	10	0.00
09/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5907	6	6	6	0.00
09/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	502	1	1	1	780.00
09/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3190	4	3	4	0.00
09/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	214	0	0	0	780.00
09/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	26	0	0	0	780.00
09/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1874	2	2	2	0.00
09/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
09/01/2025	2040 On 08-May-25			Bond Future	11.32	86.5546	86.0717	86.5546	9,570.00
09/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7932	8	8	8	0.00
09/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8514	9	9	9	15,000.00
09/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11776	12	12	12	7,500.00
09/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12107	13	12	13	7,500.00
09/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	75	0	0	0	0.00
09/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	87	0	0	0	0.00
09/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	301	0	0	0	0.00
09/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	360	0	0	0	0.00
09/01/2025	2040 On 07-August-25			Bond Future	11.43	83.7659	83.2738	83.7659	16.00
09/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10737	11	11	11	0.00
09/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	485	0	0	0	0.00
09/01/2025	2040 On 06-November-25			Bond Future	11.55	85.3872	84.8858	85.3872	0.00
09/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4676	5	5	5	0.00
09/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2963	3	3	3	0.00
09/01/2025	2040 On 05-February-26			Bond Future	11.68	82.4984	81.9879	82.4984	0.00
09/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3609	4	4	4	0.00
09/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4742	4	5	4	0.00
09/01/2025	2044 On 06-February-25			Bond Future	11.34	80.6976	80.2442	80.6976	71,136.00
09/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9786	10	10	10	0.00
09/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1734	2	2	2	0.00
09/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	593	1	1	1	8,825.00
09/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13432	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6993	7	7	7	422.00
09/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4220	5	4	5	422.00
09/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	40	0	0	0	8,825.00
09/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	120	0	0	0	0.00
09/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
09/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	14	0	0	0	0.00
09/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4707	4	5	4	0.00
09/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	703	1	1	1	8,825.00
09/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1832	2	2	2	0.00
09/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
09/01/2025	2044 On 08-May-25			Bond Future	11.44	82.3228	81.8605	82.3228	8,204.00
09/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7914	8	8	8	0.00
09/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6370	7	6	7	0.00
09/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3060	3	3	3	0.00
09/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	883	1	1	1	2,490.00
09/01/2025	2044 On 08-May-25		Call	Bond Future	0.67	0.0010	0.0007	0.0010	0.00
09/01/2025	2044 On 08-May-25		Put	Bond Future	18140.18	17.6782	18.1402	17.6782	0.00
09/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1731	2	2	2	2,490.00
09/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4303	4	4	4	0.00
09/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	603	1	1	1	2,490.00
09/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	378	0	0	0	0.00
09/01/2025	2044 On 07-August-25			Bond Future	11.55	79.5753	79.1040	79.5753	0.00
09/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10626	11	11	11	0.00
09/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	560	1	1	1	0.00
09/01/2025	2044 On 06-November-25			Bond Future	11.66	81.1153	80.6353	81.1153	0.00
09/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4512	5	5	5	0.00
09/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3165	3	3	3	0.00
09/01/2025	2044 On 05-February-26			Bond Future	11.78	78.2705	77.7818	78.2705	0.00
09/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3637	4	4	4	0.00
09/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5008	5	5	5	0.00
09/01/2025	2046 On 06-February-25			Bond Future	122.20	122.0351	122.2028	122.0351	18,569.00
09/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	8193	8	8	8	0.00
09/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2046 On 08-May-25			Bond Future	122.48	122.3096	122.4810	122.3096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	511	0	1	0	0.00
09/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2046 On 07-August-25			Bond Future	124.95	124.7738	124.9489	124.7738	0.00
09/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	6259	6	6	6	0.00
09/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2046 On 06-November-25			Bond Future	125.14	124.9657	125.1449	124.9657	0.00
09/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	265	0	0	0	0.00
09/01/2025	2046 On 05-February-26			Bond Future	127.55	127.3686	127.5517	127.3686	0.00
09/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5902	6	6	6	0.00
09/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2050 On 06-February-25			Bond Future	121.65	121.2492	121.6451	121.2492	15,353.00
09/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	6045	6	6	6	0.00
09/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2050 On 08-May-25			Bond Future	124.13	123.7212	124.1256	123.7212	0.00
09/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	2966	3	3	3	0.00
09/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2050 On 07-August-25			Bond Future	124.26	123.8456	124.2587	123.8456	0.00
09/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	4369	4	4	4	0.00
09/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2050 On 06-November-25			Bond Future	126.70	126.2754	126.6969	126.2754	0.00
09/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	2277	2	2	2	0.00
09/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
09/01/2025	2050 On 05-February-26			Bond Future	126.72	126.2918	126.7220	126.2918	0.00
09/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	3902	3	4	3	0.00
09/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
09/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	AL37 On 06-February-25			Index Future	1071.59	1072.5410	1071.5860	1072.5410	0.00
09/01/2025	AL37 On 08-May-25			Index Future	1093.17	1094.1440	1093.1720	1094.1440	0.00
09/01/2025	AL37 On 07-August-25			Index Future	1114.95	1115.9340	1114.9460	1115.9340	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	AL37 On 06-November-25			Index Future	1136.59	1137.5880	1136.5860	1137.5880	0.00
09/01/2025	AL37 On 05-February-26			Index Future	1158.23	1159.2430	1158.2260	1159.2430	0.00
09/01/2025	AL7T On 06-February-25			Index Future	1283.43	1286.9570	1283.4250	1286.9570	0.00
09/01/2025	AL7T On 08-May-25			Index Future	1309.28	1312.8790	1309.2790	1312.8790	0.00
09/01/2025	AL7T On 07-August-25			Index Future	1335.36	1339.0240	1335.3570	1339.0240	0.00
09/01/2025	AL7T On 06-November-25			Index Future	1361.28	1365.0080	1361.2750	1365.0080	0.00
09/01/2025	AL7T On 05-February-26			Index Future	1387.19	1390.9920	1387.1930	1390.9920	0.00
09/01/2025	ALBI On 06-February-25			Index Future	1103.77	1107.2770	1103.7700	1107.2770	98.00
09/01/2025	ALBI On 08-May-25			Index Future	1126.01	1129.5800	1126.0050	1129.5800	0.00
09/01/2025	ALBI On 07-August-25			Index Future	1148.43	1152.0750	1148.4330	1152.0750	0.00
09/01/2025	ALBI On 06-November-25			Index Future	1170.72	1174.4310	1170.7230	1174.4310	0.00
09/01/2025	ALBI On 05-February-26			Index Future	1193.01	1196.7870	1193.0130	1196.7870	0.00
09/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	ES33 On 06-February-25			Bond Future	11.20	83.3288	83.0015	83.3288	0.00
09/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9270	10	9	10	0.00
09/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES33 On 08-May-25			Bond Future	11.32	81.2280	80.8942	81.2280	0.00
09/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6122	6	6	6	0.00
09/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES33 On 07-August-25			Bond Future	11.46	82.8640	82.5238	82.8640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8719	9	9	9	0.00
09/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES33 On 06-November-25			Bond Future	11.62	80.6914	80.3450	80.6914	0.00
09/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1695	2	2	2	0.00
09/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES33 On 05-February-26			Bond Future	11.80	82.2401	81.8873	82.2401	0.00
09/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
09/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1308	1	1	1	0.00
09/01/2025	ES42 On 06-February-25			Bond Future	11.67	79.6467	79.1979	79.6467	0.00
09/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10804	11	11	11	0.00
09/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES42 On 08-May-25			Bond Future	11.78	77.0033	76.5455	77.0033	0.00
09/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7915	8	8	8	0.00
09/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES42 On 07-August-25			Bond Future	11.90	78.5535	78.0868	78.5535	0.00
09/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9815	10	10	10	0.00
09/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES42 On 06-November-25			Bond Future	12.03	75.8274	75.3519	75.8274	0.00
09/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2018	2	2	2	0.00
09/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
09/01/2025	ES42 On 05-February-26			Bond Future	12.17	77.2803	76.7960	77.2803	0.00
09/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
09/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1804	1	2	1	0.00
09/01/2025	GOVI On 06-February-25			GOVI	1086.98	1090.3420	1086.9760	1090.3420	636.00
09/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1149760	118	115	118	0.00
09/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/01/2025	GOVI On 08-May-25			GOVI	1108.87	1112.3040	1108.8730	1112.3040	0.00
09/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	868730	90	87	90	0.00
09/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/01/2025	GOVI On 07-August-25			GOVI	1130.96	1134.4550	1130.9590	1134.4550	0.00
09/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1199590	123	120	123	0.00
09/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/01/2025	GOVI On 06-November-25			GOVI	1152.91	1156.4690	1152.9100	1156.4690	0.00
09/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	409100	44	41	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/01/2025	GOVI On 05-February-26			GOVI	1174.86	1178.4830	1174.8610	1178.4830	0.00
09/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	248610	28	25	28	0.00
09/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2025	IGOV On 06-February-25			Index Future	375.59	375.4050	375.5850	375.4050	878.00
09/01/2025	IGOV On 08-May-25			Index Future	383.24	383.0590	383.2440	383.0590	8.00
09/01/2025	IGOV On 07-August-25			Index Future	390.97	390.7780	390.9680	390.7780	0.00
09/01/2025	IGOV On 06-November-25			Index Future	398.65	398.4500	398.6450	398.4500	0.00
09/01/2025	IGOV On 05-February-26			Index Future	406.32	406.1210	406.3220	406.1210	0.00
09/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
09/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
09/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/01/2025	R033 On 06-February-25			Bond Future	10.05	103.4573	103.3793	103.4573	12,221.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1903	2	2	2	0.00
09/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	394	0	0	0	0.00
09/01/2025	R033 On 08-May-25			Bond Future	10.14	100.4922	100.4129	100.4922	0.00
09/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2400	2	2	2	0.00
09/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1389	1	1	1	0.00
09/01/2025	R033 On 07-August-25			Bond Future	10.24	102.4922	102.4117	102.4922	0.00
09/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2700	3	3	3	0.00
09/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2211	2	2	2	0.00
09/01/2025	R033 On 06-November-25			Bond Future	10.35	99.4325	99.3509	99.4325	0.00
09/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2814	3	3	3	0.00
09/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2919	3	3	3	0.00
09/01/2025	R033 On 05-February-26			Bond Future	10.48	101.3182	101.2354	101.3182	0.00
09/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3336	3	3	3	0.00
09/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3310	3	3	3	0.00
09/01/2025	R035 On 06-February-25			Bond Future	10.51	94.3323	94.0201	94.3323	92,177.00
09/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9999	10	10	10	0.00
09/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3406	4	3	4	0.00
09/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	181	0	0	0	15,000.00
09/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	387	0	0	0	100.00
09/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4410	5	4	5	0.00
09/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1428	2	1	2	0.00
09/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	537	1	1	1	1,000.00
09/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1820	2	2	2	0.00
09/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	629	1	1	1	1,100.00
09/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1505	1	2	1	0.00
09/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	52	0	0	0	1,100.00
09/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2550	2	3	2	0.00
09/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	122	0	0	0	7,500.00
09/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R035 On 08-May-25			Bond Future	10.60	91.7219	91.4036	91.7219	16,874.00
09/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6642	7	7	7	0.00
09/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13739	14	14	14	0.00
09/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10824	11	11	11	0.00
09/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5233	5	5	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6284	7	6	7	0.00
09/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1555	2	2	2	150.00
09/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3180	3	3	3	0.00
09/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1250	1	1	1	150.00
09/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2449	2	2	2	0.00
09/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	414	0	0	0	150.00
09/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	66	0	0	0	400.00
09/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	597	1	1	1	0.00
09/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	13	0	0	0	400.00
09/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	366	0	0	0	0.00
09/01/2025	R035 On 07-August-25			Bond Future	10.70	93.5478	93.2235	93.5478	0.00
09/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10193	10	10	10	0.00
09/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	342	0	0	0	0.00
09/01/2025	R035 On 06-November-25			Bond Future	10.82	90.8534	90.5232	90.8534	0.00
09/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4384	5	4	5	0.00
09/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2372	2	2	2	0.00
09/01/2025	R035 On 05-February-26			Bond Future	10.95	92.5776	92.2415	92.5776	0.00
09/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3095	3	3	3	0.00
09/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3948	4	4	4	0.00
09/01/2025	R038 On 06-February-25			Bond Future	11.01	103.5178	103.0408	103.5178	8,871.00
09/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2118	2	2	2	0.00
09/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	577	0	1	0	0.00
09/01/2025	R038 On 08-May-25			Bond Future	11.12	100.1121	99.6258	100.1121	2,395.00
09/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2822	3	3	3	0.00
09/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1994	2	2	2	0.00
09/01/2025	R038 On 07-August-25			Bond Future	11.23	102.1044	101.6088	102.1044	0.00
09/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3288	4	3	4	0.00
09/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3200	3	3	3	0.00
09/01/2025	R038 On 06-November-25			Bond Future	11.35	98.5955	98.0907	98.5955	0.00
09/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3607	4	4	4	0.00
09/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7886	8	8	8	0.00
09/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2801	3	3	3	1,770.00
09/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1903	2	2	2	1,770.00
09/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5237	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4336	4	4	4	0.00
09/01/2025	R038 On 05-February-26			Bond Future	11.49	100.4646	99.9506	100.4646	0.00
09/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4401	5	4	5	0.00
09/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4735	4	5	4	0.00
09/01/2025	R053 On 06-February-25			Bond Future	11.29	107.7066	107.0981	107.7066	2,019.00
09/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12720	13	13	13	0.00
09/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	2	0	0	0	0.00
09/01/2025	R053 On 08-May-25			Bond Future	11.38	104.0079	103.3875	104.0079	0.00
09/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10347	11	10	11	0.00
09/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	527	0	1	0	0.00
09/01/2025	R053 On 07-August-25			Bond Future	11.48	106.0778	105.4452	106.0778	0.00
09/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13482	14	13	14	0.00
09/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	870	1	1	1	0.00
09/01/2025	R053 On 06-November-25			Bond Future	11.59	102.2672	101.6229	102.2672	0.00
09/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5954	6	6	6	0.00
09/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4545	4	5	4	0.00
09/01/2025	R053 On 05-February-26			Bond Future	11.71	104.2056	103.5495	104.2056	0.00
09/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4997	5	5	5	0.00
09/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6781	6	7	6	0.00
09/01/2025	R186 On 06-February-25			Bond Future	8.28	105.2103	105.2288	105.2103	177,998.00
09/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1291	1	1	1	0.00
09/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1	0	0	0	0.00
09/01/2025	R186 On 08-May-25			Bond Future	8.30	107.3294	107.3486	107.3294	19,834.00
09/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	506	0	1	0	0.00
09/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	255	0	0	0	0.00
09/01/2025	R186 On 07-August-25			Bond Future	8.35	104.1559	104.1758	104.1559	0.00
09/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1790	2	2	2	0.00
09/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1279	1	1	1	1,983.00
09/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2456	2	2	2	0.00
09/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	55	0	0	0	1,983.00
09/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	170	0	0	0	0.00
09/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	101	0	0	0	0.00
09/01/2025	R186 On 06-November-25			Bond Future	8.47	106.1734	106.1942	106.1734	0.00
09/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	282	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	639	1	1	1	0.00
09/01/2025	R186 On 05-February-26			Bond Future	8.71	102.8811	102.9027	102.8811	0.00
09/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	332	0	0	0	0.00
09/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	561	1	1	1	0.00
09/01/2025	R202 On 06-February-25			Bond Future	268.98	269.0125	268.9808	269.0125	971.00
09/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2191	2	2	2	0.00
09/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R202 On 08-May-25			Bond Future	274.47	274.4970	274.4656	274.4970	269.00
09/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2156	2	2	2	0.00
09/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R202 On 07-August-25			Bond Future	274.76	274.7920	274.7609	274.7920	0.00
09/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3161	3	3	3	0.00
09/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R202 On 06-November-25			Bond Future	280.15	280.1835	280.1529	280.1835	0.00
09/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4513	5	5	5	0.00
09/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R202 On 05-February-26			Bond Future	280.21	280.2376	280.2074	280.2376	0.00
09/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2387	2	2	2	0.00
09/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R209 On 06-February-25			Bond Future	10.73	73.9506	73.5922	73.9506	14,704.00
09/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8085	8	8	8	0.00
09/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R209 On 08-May-25			Bond Future	10.82	72.2852	71.9198	72.2852	6,367.00
09/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5532	6	6	6	0.00
09/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	392	0	0	0	0.00
09/01/2025	R209 On 07-August-25			Bond Future	10.91	73.7240	73.3515	73.7240	0.00
09/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8478	9	8	9	0.00
09/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	405	0	0	0	0.00
09/01/2025	R209 On 06-November-25			Bond Future	11.02	71.9992	71.6198	71.9992	0.00
09/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3655	4	4	4	0.00
09/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2465	2	2	2	0.00
09/01/2025	R209 On 05-February-26			Bond Future	11.14	73.3653	72.9790	73.3653	0.00
09/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2895	3	3	3	0.00
09/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3928	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R210 On 06-February-25			Bond Future	243.84	243.8717	243.8409	243.8717	991.00
09/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4231	4	4	4	0.00
09/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R210 On 08-May-25			Bond Future	245.46	245.4880	245.4574	245.4880	300.00
09/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
09/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2573	3	3	3	0.00
09/01/2025	R210 On 07-August-25			Bond Future	250.40	250.4340	250.4035	250.4340	0.00
09/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1964	2	2	2	0.00
09/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R210 On 06-November-25			Bond Future	251.90	251.9283	251.8982	251.9283	0.00
09/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
09/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	242	0	0	0	0.00
09/01/2025	R210 On 05-February-26			Bond Future	256.74	256.7740	256.7444	256.7740	0.00
09/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3644	4	4	4	0.00
09/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/01/2025	R213 On 06-February-25			Bond Future	9.51	91.9141	91.8107	91.9141	100,846.00
09/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7315	7	7	7	0.00
09/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1	0	0	0	0.00
09/01/2025	R213 On 08-May-25			Bond Future	9.58	90.2078	90.1026	90.2078	0.00
09/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4010	4	4	4	0.00
09/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	297	0	0	0	0.00
09/01/2025	R213 On 07-August-25			Bond Future	9.66	92.0037	91.8967	92.0037	0.00
09/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7598	8	8	8	0.00
09/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	168	0	0	0	0.00
09/01/2025	R213 On 06-November-25			Bond Future	9.77	90.2320	90.1234	90.2320	0.00
09/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2639	3	3	3	0.00
09/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1585	2	2	2	0.00
09/01/2025	R213 On 05-February-26			Bond Future	9.90	91.9456	91.8352	91.9456	0.00
09/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2272	2	2	2	0.00
09/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2307	2	2	2	0.00
09/01/2025	R214 On 06-February-25			Bond Future	11.11	69.1855	68.7757	69.1855	18,350.00
09/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7936	8	8	8	0.00
09/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5822	6	6	6	521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3458	4	3	4	521.00
09/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11846	12	12	12	0.00
09/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
09/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	9	0	0	0	0.00
09/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	90	0	0	0	0.00
09/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
09/01/2025	R214 On 08-May-25			Bond Future	11.19	67.2756	66.8577	67.2756	3,232.00
09/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6375	7	6	7	0.00
09/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	332	0	0	0	0.00
09/01/2025	R214 On 07-August-25			Bond Future	11.29	68.6149	68.1889	68.6149	0.00
09/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8604	9	9	9	0.00
09/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	502	0	1	0	0.00
09/01/2025	R214 On 06-November-25			Bond Future	11.39	66.6434	66.2095	66.6434	0.00
09/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3828	4	4	4	0.00
09/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2551	2	3	2	0.00
09/01/2025	R214 On 05-February-26			Bond Future	11.51	67.9082	67.4663	67.9082	0.00
09/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2922	3	3	3	0.00
09/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4231	4	4	4	0.00
09/01/2025	R248 On 06-February-25			Bond Future	11.29	83.7595	83.2547	83.7595	261,827.00
09/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8643	9	9	9	0.00
09/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	3	0	0	0	660.00
09/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	400	1	0	1	660.00
09/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2992	3	3	3	0.00
09/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	312	0	0	0	660.00
09/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2378	2	2	2	0.00
09/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7141	7	7	7	0.00
09/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	5	0	0	0	0.00
09/01/2025	R248 On 08-May-25			Bond Future	11.38	80.9996	80.4849	80.9996	209,066.00
09/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7848	8	8	8	0.00
09/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	419	0	0	0	0.00
09/01/2025	R248 On 07-August-25			Bond Future	11.47	82.6120	82.0873	82.6120	0.00
09/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10682	11	11	11	0.00
09/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	629	1	1	1	0.00
09/01/2025	R248 On 06-November-25			Bond Future	11.58	79.7689	79.2344	79.7689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4534	5	5	5	0.00
09/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3542	3	4	3	0.00
09/01/2025	R248 On 05-February-26			Bond Future	11.71	81.2822	80.7379	81.2822	0.00
09/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3747	4	4	4	0.00
09/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5317	5	5	5	0.00
09/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00