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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/03/2025 TO: 10/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/03/2025	2029 On 08-May-25			Bond Future	136.44		136.5023	136.4410	136.5023	5,933.00
10/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
10/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1409		1	1	1	0.00
10/03/2025	2029 On 07-August-25			Bond Future	139.12		139.1862	139.1239	139.1862	0.00
10/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1714		2	2	2	0.00
10/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
10/03/2025	2029 On 06-November-25			Bond Future	140.40		140.4680	140.4050	140.4680	68.00
10/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	615		1	1	1	0.00
10/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
10/03/2025	2029 On 05-February-26			Bond Future	143.10		143.1623	143.0985	143.1623	0.00
10/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	2988		3	3	3	0.00
10/03/2025	2029 On 05-February-26	140.11	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
10/03/2025	2029 On 07-May-26			Bond Future	144.31	144.3781	144.3138	144.3781	0.00
10/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2494	3	2	3	0.00
10/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2030 On 08-May-25			Bond Future	9.08	97.9097	98.1431	97.9097	65,359.00
10/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3127	3	3	3	0.00
10/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	551	0	1	0	1,320.00
10/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1655	2	2	2	680.00
10/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1072	1	1	1	300.00
10/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1909	2	2	2	0.00
10/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	261	0	0	0	300.00
10/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	224	0	0	0	800.00
10/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	983	1	1	1	800.00
10/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3325	3	3	3	0.00
10/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9566	9	10	9	0.00
10/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4399	4	4	4	1,640.00
10/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10909	11	11	11	0.00
10/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5687	5	6	5	2,280.00
10/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
10/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	4	0	0	0	0.00
10/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
10/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	23	0	0	0	0.00
10/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	68	0	0	0	800.00
10/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	634	1	1	1	0.00
10/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1727	2	2	2	0.00
10/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	577	1	1	1	0.00
10/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	254	0	0	0	300.00
10/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1614	2	2	2	0.00
10/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	324	0	0	0	0.00
10/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1048	1	1	1	0.00
10/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	81	0	0	0	0.00
10/03/2025	2030 On 07-August-25			Bond Future	9.17	95.8008	96.0388	95.8008	47,294.00
10/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6540	6	7	6	0.00
10/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4599	4	5	4	1,054.00
10/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9685	9	10	9	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
10/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	490	0	0	0	300.00
10/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1259	1	1	1	300.00
10/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2651	2	3	2	0.00
10/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	445	1	0	1	300.00
10/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1089	1	1	1	0.00
10/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2089	2	2	2	0.00
10/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
10/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	145	0	0	0	0.00
10/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	32	0	0	0	0.00
10/03/2025	2030 On 06-November-25			Bond Future	9.26	97.6451	97.8880	97.6451	0.00
10/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2007	2	2	2	0.00
10/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1379	1	1	1	300.00
10/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3279	3	3	3	0.00
10/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	643	1	1	1	300.00
10/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1521	2	2	2	0.00
10/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	597	1	1	1	300.00
10/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2476	3	2	3	0.00
10/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1086	1	1	1	0.00
10/03/2025	2030 On 05-February-26			Bond Future	9.38	95.4863	95.7341	95.4863	0.00
10/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1883	2	2	2	0.00
10/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1527	2	2	2	0.00
10/03/2025	2030 On 07-May-26			Bond Future	9.53	97.2453	97.4981	97.2453	0.00
10/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1618	2	2	2	0.00
10/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2048	2	2	2	0.00
10/03/2025	2032 On 08-May-25			Bond Future	9.82	92.8756	93.2183	92.8756	127,136.00
10/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4994	5	5	5	0.00
10/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	264	0	0	0	300.00
10/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1241	1	1	1	300.00
10/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2486	2	2	2	0.00
10/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1298	1	1	1	800.00
10/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5244	5	5	5	0.00
10/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	286	0	0	0	800.00
10/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	842	1	1	1	0.00
10/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	69	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2191	2	2	2	0.00
10/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	376	0	0	0	300.00
10/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	879	1	1	1	0.00
10/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2265	3	2	3	0.00
10/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	81	0	0	0	0.00
10/03/2025	2032 On 07-August-25			Bond Future	9.92	94.6791	95.0286	94.6791	0.00
10/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8962	9	9	9	0.00
10/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1542	1	2	1	300.00
10/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3584	3	4	3	0.00
10/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	636	1	1	1	300.00
10/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1627	2	2	2	0.00
10/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	603	1	1	1	300.00
10/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3027	3	3	3	0.00
10/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	64	0	0	0	0.00
10/03/2025	2032 On 06-November-25			Bond Future	10.03	92.3406	92.6971	92.3406	0.00
10/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3032	3	3	3	0.00
10/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	836	1	1	1	300.00
10/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1710	2	2	2	300.00
10/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4493	4	4	4	0.00
10/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	805	1	1	1	300.00
10/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2274	2	2	2	0.00
10/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3645	4	4	4	0.00
10/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1330	1	1	1	0.00
10/03/2025	2032 On 05-February-26			Bond Future	10.15	94.0888	94.4523	94.0888	0.00
10/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2275	2	2	2	0.00
10/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2253	2	2	2	0.00
10/03/2025	2032 On 07-May-26			Bond Future	10.30	91.6629	92.0335	91.6629	0.00
10/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2194	2	2	2	0.00
10/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2864	3	3	3	0.00
10/03/2025	2033 On 08-May-25			Bond Future	129.33	129.1063	129.3313	129.1063	9,939.00
10/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1289	2	1	2	0.00
10/03/2025	2033 On 07-August-25			Bond Future	131.87	131.6448	131.8744	131.6448	0.00
10/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3224	3	3	3	0.00

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10/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2033 On 06-November-25			Bond Future	132.92	132.6809	132.9154	132.6809	0.00
10/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
10/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	225	0	0	0	0.00
10/03/2025	2033 On 05-February-26			Bond Future	135.47	135.2259	135.4653	135.2259	0.00
10/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2585	2	3	2	0.00
10/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2033 On 07-May-26			Bond Future	136.44	136.1913	136.4359	136.1913	0.00
10/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1276	1	1	1	0.00
10/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2037 On 08-May-25			Bond Future	10.99	85.6936	86.1712	85.6936	62,690.00
10/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6874	6	7	6	0.00
10/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	305	0	0	0	300.00
10/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1360	1	1	1	300.00
10/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3099	3	3	3	0.00
10/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11919	11	12	11	7,500.00
10/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12150	12	12	12	7,500.00
10/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8350	8	8	8	15,000.00
10/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
10/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	22	0	0	0	0.00
10/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
10/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	463	1	0	1	300.00
10/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1309	2	1	2	0.00
10/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3196	4	3	4	0.00
10/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	54	0	0	0	0.00
10/03/2025	2037 On 07-August-25			Bond Future	11.11	83.0968	83.5838	83.0968	74,415.00
10/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9944	9	10	9	0.00
10/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6236	6	6	6	0.00
10/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3205	3	3	3	0.00
10/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	821	1	1	1	2,341.00
10/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	988	1	1	1	200.00
10/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4753	4	5	4	0.00
10/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2051	2	2	2	0.00
10/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	506	0	1	0	2,541.00

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10/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1849	2	2	2	300.00
10/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4794	4	5	4	0.00
10/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	736	1	1	1	300.00
10/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2465	3	2	3	0.00
10/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	866	1	1	1	300.00
10/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4266	5	4	5	0.00
10/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2270	3	2	3	2,541.00
10/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4998	5	5	5	0.00
10/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	877	1	1	1	2,541.00
10/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3688	4	4	4	0.00
10/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1477	2	1	2	2,541.00
10/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4053	4	4	4	0.00
10/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	546	1	1	1	2,541.00
10/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	133	0	0	0	0.00
10/03/2025	2037 On 06-November-25			Bond Future	11.23	84.6963	85.1929	84.6963	0.00
10/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4028	4	4	4	0.00
10/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	985	1	1	1	300.00
10/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2065	2	2	2	300.00
10/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6030	6	6	6	0.00
10/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1091	1	1	1	300.00
10/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3332	4	3	4	0.00
10/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5138	6	5	6	0.00
10/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1842	2	2	2	0.00
10/03/2025	2037 On 05-February-26			Bond Future	11.36	82.0413	82.5475	82.0413	0.00
10/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2754	3	3	3	0.00
10/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6278	6	6	6	0.00
10/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1998	2	2	2	1,970.00
10/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4807	5	5	5	0.00
10/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1471	1	1	1	1,930.00
10/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3207	3	3	3	0.00
10/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3202	3	3	3	1,930.00
10/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5431	6	5	6	0.00
10/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2160	2	2	2	1,930.00
10/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1552	2	2	2	1,970.00
10/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4532	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
10/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3620	4	4	4	0.00
10/03/2025	2037 On 07-May-26			Bond Future	11.51	83.5512	84.0671	83.5512	0.00
10/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3050	3	3	3	0.00
10/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4064	4	4	4	0.00
10/03/2025	2038 On 08-May-25			Bond Future	140.75	140.7549	140.7480	140.7549	2,918.00
10/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1068	1	1	1	0.00
10/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2038 On 07-August-25			Bond Future	141.40	141.4025	141.3958	141.4025	0.00
10/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1836	2	2	2	0.00
10/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2038 On 06-November-25			Bond Future	144.15	144.1591	144.1527	144.1591	0.00
10/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	273	0	0	0	0.00
10/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2038 On 05-February-26			Bond Future	144.75	144.7597	144.7538	144.7597	0.00
10/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1554	2	2	2	0.00
10/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2038 On 07-May-26			Bond Future	147.46	147.4645	147.4589	147.4645	0.00
10/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2929	3	3	3	0.00
10/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2040 On 08-May-25			Bond Future	11.33	85.4696	86.0153	85.4696	30,676.00
10/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7575	7	8	7	0.00
10/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8198	8	8	8	15,000.00
10/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11635	11	12	11	7,500.00
10/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11978	11	12	11	7,500.00
10/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
10/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42	0	0	0	0.00
10/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
10/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	59	0	0	0	0.00
10/03/2025	2040 On 07-August-25			Bond Future	11.45	82.6178	83.1741	82.6178	33,389.00
10/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10324	10	10	10	0.00
10/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	172	0	0	0	0.00
10/03/2025	2040 On 06-November-25			Bond Future	11.57	84.2080	84.7753	84.2080	292.00
10/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3915	4	4	4	0.00
10/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2313	3	2	3	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
10/03/2025	2040 On 05-February-26			Bond Future	11.70	81.2931	81.8713	81.2931	0.00
10/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2803	3	3	3	0.00
10/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4052	4	4	4	0.00
10/03/2025	2040 On 07-May-26			Bond Future	11.85	82.7888	83.3780	82.7888	0.00
10/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3402	3	3	3	0.00
10/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4450	5	4	5	0.00
10/03/2025	2044 On 08-May-25			Bond Future	11.48	81.0709	81.6284	81.0709	72,918.00
10/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7375	7	7	7	0.00
10/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
10/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2584	2	3	2	0.00
10/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1103	1	1	1	9,000.00
10/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	198	0	0	0	9,000.00
10/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5702	5	6	5	0.00
10/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2129	2	2	2	0.00
10/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	268	0	0	0	2,490.00
10/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1033	1	1	1	2,490.00
10/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3920	4	4	4	0.00
10/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	168	0	0	0	2,490.00
10/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	810	1	1	1	9,000.00
10/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1903	2	2	2	0.00
10/03/2025	2044 On 08-May-25		Put	Bond Future	18371.59	18.9291	18.3716	18.9291	0.00
10/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4330	5	4	5	0.00
10/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	71	0	0	0	0.00
10/03/2025	2044 On 07-August-25			Bond Future	11.59	78.2590	78.8274	78.2590	16.00
10/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10014	9	10	9	0.00
10/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	343	0	0	0	9,000.00
10/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1550	1	2	1	9,000.00
10/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3363	3	3	3	0.00
10/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1775	2	2	2	9,000.00
10/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3398	4	3	4	0.00
10/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6720	7	7	7	0.00
10/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	224	0	0	0	0.00
10/03/2025	2044 On 06-November-25			Bond Future	11.71	79.7652	80.3448	79.7652	0.00
10/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3639	3	4	3	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
10/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2583	3	3	3	0.00
10/03/2025	2044 On 05-February-26			Bond Future	11.83	76.8914	77.4822	76.8914	0.00
10/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2773	3	3	3	0.00
10/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4443	5	4	5	0.00
10/03/2025	2044 On 07-May-26			Bond Future	11.98	78.3058	78.9079	78.3058	0.00
10/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3500	3	4	3	0.00
10/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4544	5	5	5	0.00
10/03/2025	2046 On 08-May-25			Bond Future	120.66	120.6690	120.6628	120.6690	19,602.00
10/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
10/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1307	1	1	1	0.00
10/03/2025	2046 On 07-August-25			Bond Future	123.04	123.0415	123.0354	123.0415	0.00
10/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4345	4	4	4	0.00
10/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2046 On 06-November-25			Bond Future	123.18	123.1901	123.1845	123.1901	0.00
10/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
10/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2226	2	2	2	0.00
10/03/2025	2046 On 05-February-26			Bond Future	125.55	125.5523	125.5469	125.5523	0.00
10/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3897	4	4	4	0.00
10/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2046 On 07-May-26			Bond Future	125.60	125.6029	125.5981	125.6029	0.00
10/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	648	1	1	1	0.00
10/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2050 On 08-May-25			Bond Future	122.37	122.1762	122.3743	122.1762	16,080.00
10/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1214	1	1	1	0.00
10/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2050 On 07-August-25			Bond Future	122.42	122.2168	122.4190	122.2168	0.00
10/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2529	2	3	2	0.00
10/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2050 On 06-November-25			Bond Future	124.81	124.5993	124.8058	124.5993	0.00
10/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	386	0	0	0	0.00
10/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
10/03/2025	2050 On 05-February-26			Bond Future	124.79	124.5783	124.7891	124.5783	0.00
10/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1969	2	2	2	0.00
10/03/2025	2050 On 05-February-26	122.82	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
10/03/2025	2050 On 07-May-26			Bond Future	127.12	126.9055	127.1209	126.9055	0.00
10/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3051	3	3	3	0.00
10/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	AL37 On 08-May-25			Index Future	1097.58	1094.6050	1097.5840	1094.6050	0.00
10/03/2025	AL37 On 07-August-25			Index Future	1118.90	1115.8620	1118.9030	1115.8620	0.00
10/03/2025	AL37 On 06-November-25			Index Future	1140.47	1137.3610	1140.4690	1137.3610	0.00
10/03/2025	AL37 On 05-February-26			Index Future	1162.11	1158.9280	1162.1060	1158.9280	0.00
10/03/2025	AL37 On 07-May-26			Index Future	1183.61	1180.3630	1183.6120	1180.3630	0.00
10/03/2025	AL7T On 08-May-25			Index Future	1311.94	1305.7070	1311.9440	1305.7070	0.00
10/03/2025	AL7T On 07-August-25			Index Future	1337.43	1331.0630	1337.4260	1331.0630	0.00
10/03/2025	AL7T On 06-November-25			Index Future	1363.20	1356.7080	1363.2040	1356.7080	0.00
10/03/2025	AL7T On 05-February-26			Index Future	1389.07	1382.4360	1389.0670	1382.4360	0.00
10/03/2025	AL7T On 07-May-26			Index Future	1414.77	1408.0040	1414.7720	1408.0040	0.00
10/03/2025	ALBI On 08-May-25			Index Future	1127.42	1122.3910	1127.4220	1122.3910	94.00
10/03/2025	ALBI On 07-August-25			Index Future	1149.32	1144.1870	1149.3210	1144.1870	0.00
10/03/2025	ALBI On 06-November-25			Index Future	1171.47	1166.2320	1171.4730	1166.2320	0.00
10/03/2025	ALBI On 05-February-26			Index Future	1193.70	1188.3470	1193.6980	1188.3470	0.00
10/03/2025	ALBI On 07-May-26			Index Future	1215.79	1210.3260	1215.7880	1210.3260	0.00
10/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	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
10/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	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
10/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	ES33 On 08-May-25			Bond Future	11.22	80.9903	81.3528	80.9903	0.00
10/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6581	6	7	6	0.00
10/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES33 On 07-August-25			Bond Future	11.36	82.5828	82.9525	82.5828	0.00
10/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9148	9	9	9	0.00
10/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES33 On 06-November-25			Bond Future	11.52	80.3964	80.7736	80.3964	0.00
10/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2123	2	2	2	0.00
10/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES33 On 05-February-26			Bond Future	11.69	81.9368	82.3214	81.9368	0.00
10/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
10/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	874	1	1	1	0.00
10/03/2025	ES33 On 07-May-26			Bond Future	11.89	79.6694	80.0616	79.6694	0.00
10/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
10/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	819	1	1	1	0.00
10/03/2025	ES42 On 08-May-25			Bond Future	11.84	75.7690	76.2248	75.7690	0.00
10/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7594	7	8	7	0.00
10/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES42 On 07-August-25			Bond Future	11.96	77.2585	77.7234	77.2585	0.00
10/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9451	9	9	9	0.00
10/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES42 On 06-November-25			Bond Future	12.09	74.4987	74.9729	74.4987	0.00
10/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1639	1	2	1	0.00
10/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/03/2025	ES42 On 05-February-26			Bond Future	12.24	75.9244	76.4079	75.9244	0.00
10/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
10/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2192	3	2	3	0.00
10/03/2025	ES42 On 07-May-26			Bond Future	12.40	73.0748	73.5676	73.0748	0.00
10/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
10/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1074	2	1	2	0.00
10/03/2025	GOVI On 08-May-25			GOVI	1110.37	1105.5040	1110.3680	1105.5040	629.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	883680	84	88	84	0.00
10/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/03/2025	GOVI On 07-August-25			GOVI	1131.94	1126.9720	1131.9350	1126.9720	0.00
10/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1209350	116	121	116	0.00
10/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/03/2025	GOVI On 06-November-25			GOVI	1153.75	1148.6850	1153.7520	1148.6850	0.00
10/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	417520	37	42	37	0.00
10/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/03/2025	GOVI On 05-February-26			GOVI	1175.64	1170.4680	1175.6410	1170.4680	0.00
10/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	256410	20	26	20	0.00
10/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/03/2025	GOVI On 07-May-26			GOVI	1197.40	1192.1160	1197.3970	1192.1160	0.00
10/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	203970	15	20	15	0.00
10/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2025	IGOV On 08-May-25			Index Future	380.54	380.2740	380.5410	380.2740	893.00
10/03/2025	IGOV On 07-August-25			Index Future	388.03	387.7510	388.0250	387.7510	0.00
10/03/2025	IGOV On 06-November-25			Index Future	395.60	395.3120	395.5950	395.3120	0.00
10/03/2025	IGOV On 05-February-26			Index Future	403.19	402.8970	403.1890	402.8970	0.00
10/03/2025	IGOV On 07-May-26			Index Future	410.74	410.4360	410.7380	410.4360	0.00
10/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
10/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/03/2025	R033 On 08-May-25			Bond Future	9.92	101.2053	101.6003	101.2053	9,365.00
10/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2637	2	3	2	0.00
10/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	438	1	0	1	0.00
10/03/2025	R033 On 07-August-25			Bond Future	10.01	103.1706	103.5734	103.1706	0.00
10/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2830	3	3	3	0.00
10/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1179	1	1	1	0.00
10/03/2025	R033 On 06-November-25			Bond Future	10.12	100.1127	100.5236	100.1127	0.00
10/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2877	3	3	3	0.00
10/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1809	2	2	2	0.00
10/03/2025	R033 On 05-February-26			Bond Future	10.24	102.0077	102.4267	102.0077	0.00
10/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3360	3	3	3	0.00
10/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2143	2	2	2	0.00
10/03/2025	R033 On 07-May-26			Bond Future	10.38	98.8435	99.2706	98.8435	0.00
10/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2910	3	3	3	0.00
10/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2928	3	3	3	0.00
10/03/2025	R035 On 08-May-25			Bond Future	10.56	91.2000	91.6366	91.2000	79,900.00
10/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6567	6	7	6	0.00
10/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	302	0	0	0	300.00
10/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1356	1	1	1	300.00
10/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2952	3	3	3	0.00
10/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6176	6	6	6	0.00
10/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2700	2	3	2	0.00
10/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	965	1	1	1	150.00
10/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13959	14	14	14	0.00
10/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10992	11	11	11	0.00
10/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5012	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
10/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
10/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	143	0	0	0	0.00
10/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
10/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	537	1	1	1	150.00
10/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1625	2	2	2	0.00
10/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	73	0	0	0	150.00
10/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	464	1	0	1	300.00
10/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3030	3	3	3	0.00
10/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1229	1	1	1	0.00
10/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	58	0	0	0	0.00
10/03/2025	R035 On 07-August-25			Bond Future	10.66	92.9710	93.4163	92.9710	0.00
10/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10136	10	10	10	0.00
10/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	719	1	1	1	300.00
10/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1818	2	2	2	300.00
10/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4454	4	4	4	0.00
10/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4295	4	4	4	0.00
10/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	896	1	1	1	8,500.00
10/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	848	1	1	1	300.00
10/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2275	3	2	3	0.00
10/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3991	4	4	4	0.00
10/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	91	0	0	0	0.00
10/03/2025	R035 On 06-November-25			Bond Future	10.78	90.2557	90.7098	90.2557	0.00
10/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3954	4	4	4	0.00
10/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4775	4	5	4	0.00
10/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	995	1	1	1	300.00
10/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2066	2	2	2	300.00
10/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5683	5	6	5	0.00
10/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3129	3	3	3	250.00
10/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6790	6	7	6	0.00
10/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4849	5	5	5	0.00
10/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	736	1	1	1	2,000.00
10/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1651	1	2	1	2,000.00
10/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3672	4	4	4	0.00
10/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5569	6	6	6	0.00
10/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1370	2	1	2	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2236	2	2	2	0.00
10/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	825	1	1	1	250.00
10/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1098	1	1	1	300.00
10/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3156	3	3	3	0.00
10/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4859	5	5	5	0.00
10/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1398	2	1	2	2,000.00
10/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1755	2	2	2	0.00
10/03/2025	R035 On 05-February-26			Bond Future	10.92	91.9649	92.4278	91.9649	0.00
10/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2641	2	3	2	0.00
10/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3308	4	3	4	0.00
10/03/2025	R035 On 07-May-26			Bond Future	11.06	89.1550	89.6269	89.1550	0.00
10/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2846	3	3	3	0.00
10/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3880	4	4	4	0.00
10/03/2025	R038 On 08-May-25			Bond Future	11.02	99.7050	100.2660	99.7050	9,052.00
10/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2371	2	2	2	0.00
10/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	902	1	1	1	0.00
10/03/2025	R038 On 07-August-25			Bond Future	11.13	101.6411	102.2132	101.6411	0.00
10/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2825	3	3	3	0.00
10/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2133	2	2	2	0.00
10/03/2025	R038 On 06-November-25			Bond Future	11.26	98.1123	98.6957	98.1123	0.00
10/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2995	3	3	3	0.00
10/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2163	2	2	2	1,770.00
10/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7632	7	8	7	0.00
10/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1043	1	1	1	1,770.00
10/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3994	4	4	4	0.00
10/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3119	3	3	3	0.00
10/03/2025	R038 On 05-February-26			Bond Future	11.40	99.9690	100.5638	99.9690	0.00
10/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3723	3	4	3	0.00
10/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3444	4	3	4	0.00
10/03/2025	R038 On 07-May-26			Bond Future	11.55	96.3252	96.9313	96.3252	0.00
10/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3624	3	4	3	0.00
10/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4542	5	5	5	0.00
10/03/2025	R053 On 08-May-25			Bond Future	11.38	102.7454	103.4084	102.7454	22,700.00
10/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9921	9	10	9	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
10/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	80	0	0	0	0.00
10/03/2025	R053 On 07-August-25			Bond Future	11.48	104.7405	105.4166	104.7405	0.00
10/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12902	12	13	12	0.00
10/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	319	0	0	0	0.00
10/03/2025	R053 On 06-November-25			Bond Future	11.59	100.8930	101.5824	100.8930	0.00
10/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4738	4	5	4	0.00
10/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3369	4	3	4	0.00
10/03/2025	R053 On 05-February-26			Bond Future	11.71	102.8022	103.5050	102.8022	0.00
10/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3710	3	4	3	0.00
10/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5539	6	6	6	0.00
10/03/2025	R053 On 07-May-26			Bond Future	11.84	98.8332	99.5493	98.8332	0.00
10/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4682	4	5	4	0.00
10/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5908	6	6	6	0.00
10/03/2025	R186 On 08-May-25			Bond Future	8.27	107.3427	107.4030	107.3427	157,306.00
10/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	413	0	0	0	0.00
10/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	108	0	0	0	0.00
10/03/2025	R186 On 07-August-25			Bond Future	8.35	104.1187	104.1804	104.1187	0.00
10/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1730	2	2	2	0.00
10/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1188	1	1	1	1,983.00
10/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2421	2	2	2	0.00
10/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	16	0	0	0	1,983.00
10/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	75	0	0	0	0.00
10/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	37	0	0	0	0.00
10/03/2025	R186 On 06-November-25			Bond Future	8.47	106.1234	106.1865	106.1234	447.00
10/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	187	0	0	0	0.00
10/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	552	1	1	1	0.00
10/03/2025	R186 On 05-February-26			Bond Future	8.72	102.8260	102.8907	102.8260	0.00
10/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	251	0	0	0	0.00
10/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	493	1	0	1	0.00
10/03/2025	R186 On 07-May-26			Bond Future	9.27	104.7202	104.7865	104.7202	0.00
10/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	167	0	0	0	0.00
10/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	510	1	1	1	0.00
10/03/2025	R202 On 08-May-25			Bond Future	272.75	272.1641	272.7460	272.1641	2,157.00
10/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	436	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
10/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R202 On 07-August-25			Bond Future	272.89	272.2931	272.8870	272.2931	0.00
10/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	1287	1	1	1	0.00
10/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R202 On 06-November-25			Bond Future	278.21	277.6017	278.2078	277.6017	0.00
10/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	2568	2	3	2	0.00
10/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R202 On 05-February-26			Bond Future	278.22	277.5971	278.2161	277.5971	0.00
10/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	396	0	0	0	0.00
10/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R202 On 07-May-26			Bond Future	283.42	282.7841	283.4157	282.7841	0.00
10/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	5866	5	6	5	0.00
10/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R209 On 08-May-25			Bond Future	10.78	71.7018	72.0943	71.7018	28,385.00
10/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5376	5	5	5	0.00
10/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	62	0	0	0	0.00
10/03/2025	R209 On 07-August-25			Bond Future	10.88	73.0942	73.4943	73.0942	0.00
10/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8370	8	8	8	0.00
10/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	154	0	0	0	0.00
10/03/2025	R209 On 06-November-25			Bond Future	10.99	71.3489	71.7570	71.3489	0.00
10/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3081	3	3	3	0.00
10/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1753	2	2	2	0.00
10/03/2025	R209 On 05-February-26			Bond Future	11.12	72.6998	73.1158	72.6998	0.00
10/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2297	2	2	2	0.00
10/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3193	3	3	3	0.00
10/03/2025	R209 On 07-May-26			Bond Future	11.25	70.8882	71.3122	70.8882	0.00
10/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2643	2	3	2	0.00
10/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3500	4	4	4	0.00
10/03/2025	R210 On 08-May-25			Bond Future	246.92	246.9743	246.9205	246.9743	3,395.00
10/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
10/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1109	1	1	1	0.00
10/03/2025	R210 On 07-August-25			Bond Future	251.78	251.8302	251.7759	251.8302	0.00
10/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3336	3	3	3	0.00
10/03/2025	R210 On 07-August-25	248.44	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
10/03/2025	R210 On 06-November-25			Bond Future	253.27	253.3292	253.2746	253.3292	0.00
10/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1135	1	1	1	0.00
10/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R210 On 05-February-26			Bond Future	258.13	258.1876	258.1326	258.1876	0.00
10/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5033	5	5	5	0.00
10/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R210 On 07-May-26			Bond Future	259.48	259.5340	259.4795	259.5340	0.00
10/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4079	4	4	4	0.00
10/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/03/2025	R213 On 08-May-25			Bond Future	9.50	90.1581	90.4363	90.1581	101,524.00
10/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4129	4	4	4	0.00
10/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	83	0	0	0	0.00
10/03/2025	R213 On 07-August-25			Bond Future	9.59	91.9089	92.1926	91.9089	17.00
10/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7758	7	8	7	0.00
10/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	33	0	0	0	0.00
10/03/2025	R213 On 06-November-25			Bond Future	9.69	90.1253	90.4146	90.1253	0.00
10/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2556	2	3	2	0.00
10/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1211	1	1	1	0.00
10/03/2025	R213 On 05-February-26			Bond Future	9.82	91.8324	92.1276	91.8324	0.00
10/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2091	2	2	2	0.00
10/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1834	2	2	2	0.00
10/03/2025	R213 On 07-May-26			Bond Future	9.96	89.9732	90.2741	89.9732	0.00
10/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1860	2	2	2	0.00
10/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2431	3	2	3	0.00
10/03/2025	R214 On 08-May-25			Bond Future	11.24	66.1962	66.6106	66.1962	16,369.00
10/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5863	5	6	5	0.00
10/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	67	0	0	0	0.00
10/03/2025	R214 On 07-August-25			Bond Future	11.34	67.4817	67.9043	67.4817	0.00
10/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8029	8	8	8	0.00
10/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	211	0	0	0	0.00
10/03/2025	R214 On 06-November-25			Bond Future	11.45	65.4813	65.9122	65.4813	0.00
10/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3066	3	3	3	0.00
10/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2086	2	2	2	0.00
10/03/2025	R214 On 05-February-26			Bond Future	11.57	66.7213	67.1605	66.7213	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
10/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2190	2	2	2	0.00
10/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3804	4	4	4	0.00
10/03/2025	R214 On 07-May-26			Bond Future	11.70	64.6517	65.0993	64.6517	0.00
10/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2979	3	3	3	0.00
10/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3823	4	4	4	0.00
10/03/2025	R248 On 08-May-25			Bond Future	11.41	79.7884	80.2990	79.7884	267,991.00
10/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7336	7	7	7	0.00
10/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	94	0	0	0	0.00
10/03/2025	R248 On 07-August-25			Bond Future	11.51	81.3379	81.8584	81.3379	0.00
10/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10083	10	10	10	0.00
10/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	259	0	0	0	0.00
10/03/2025	R248 On 06-November-25			Bond Future	11.62	78.4620	78.9927	78.4620	0.00
10/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3624	3	4	3	0.00
10/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2874	3	3	3	0.00
10/03/2025	R248 On 05-February-26			Bond Future	11.74	79.9474	80.4885	79.9474	0.00
10/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2803	3	3	3	0.00
10/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4622	5	5	5	0.00
10/03/2025	R248 On 07-May-26			Bond Future	11.87	76.9789	77.5303	76.9789	0.00
10/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3745	3	4	3	0.00
10/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4695	5	5	5	0.00
10/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00