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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/05/2025 TO: 09/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	2029 On 08-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
09/05/2025	2029 On 07-August-25			Bond Future	139.09	138.9676	139.0869	138.9676	5,676.00
09/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1677	2	2	2	0.00
09/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2029 On 06-November-25			Bond Future	140.37	140.2365	140.3659	140.2365	68.00
09/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	576	0	1	0	0.00
09/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2029 On 05-February-26			Bond Future	143.03	142.8934	143.0286	142.8934	0.00
09/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2919	3	3	3	0.00
09/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2029 On 07-May-26			Bond Future	144.22	144.0969	144.2193	144.0969	0.00
09/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2399	2	2	2	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
09/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2029 On 06-August-26			Bond Future	146.88	146.8792	146.8792	146.8792	0.00
09/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2779	3	3	3	0.00
09/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2030 On 08-May-25			Bond Future	9.93	95.0976	95.0976	95.0976	0.00
09/05/2025	2030 On 07-August-25			Bond Future	8.89	96.9466	97.0183	96.9466	113,032.00
09/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7489	7	7	7	0.00
09/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10663	11	11	11	0.00
09/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5452	5	5	5	1,054.00
09/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	610	1	1	1	300.00
09/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1621	2	2	2	300.00
09/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3307	3	3	3	0.00
09/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	122	0	0	0	300.00
09/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	472	0	0	0	0.00
09/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1230	1	1	1	0.00
09/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
09/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	18	0	0	0	0.00
09/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
09/05/2025	2030 On 06-November-25			Bond Future	8.96	98.8128	98.8913	98.8128	0.00
09/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2503	2	3	2	0.00
09/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1755	2	2	2	300.00
09/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3954	4	4	4	0.00
09/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	837	1	1	1	300.00
09/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	894	1	1	1	0.00
09/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	268	0	0	0	300.00
09/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1667	2	2	2	0.00
09/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	579	1	1	1	0.00
09/05/2025	2030 On 05-February-26			Bond Future	9.06	96.6529	96.7352	96.6529	0.00
09/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2321	2	2	2	0.00
09/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	965	1	1	1	0.00
09/05/2025	2030 On 07-May-26			Bond Future	9.20	98.4350	98.5077	98.4350	0.00
09/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2017	2	2	2	0.00
09/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1437	1	1	1	0.00
09/05/2025	2030 On 06-August-26			Bond Future	9.37	96.2894	96.2894	96.2894	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
09/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1528	2	2	2	0.00
09/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1942	2	2	2	0.00
09/05/2025	2032 On 08-May-25			Bond Future	10.91	88.3048	88.3048	88.3048	0.00
09/05/2025	2032 On 07-August-25			Bond Future	9.74	95.7674	95.8616	95.7674	123,521.00
09/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9734	10	10	10	0.00
09/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	615	1	1	1	300.00
09/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1719	2	2	2	300.00
09/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4066	4	4	4	0.00
09/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	251	0	0	0	300.00
09/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	971	1	1	1	0.00
09/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2173	2	2	2	0.00
09/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	4	0	0	0	0.00
09/05/2025	2032 On 06-November-25			Bond Future	9.83	93.4495	93.5507	93.4495	0.00
09/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3409	3	3	3	0.00
09/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1918	2	2	2	300.00
09/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5001	5	5	5	0.00
09/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	886	1	1	1	300.00
09/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1628	2	2	2	0.00
09/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	459	0	0	0	300.00
09/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2842	3	3	3	0.00
09/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	854	1	1	1	0.00
09/05/2025	2032 On 05-February-26			Bond Future	9.96	95.1967	95.3020	95.1967	0.00
09/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2634	3	3	3	0.00
09/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1762	2	2	2	0.00
09/05/2025	2032 On 07-May-26			Bond Future	10.10	92.7927	92.8892	92.7927	0.00
09/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2512	2	3	2	0.00
09/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2326	2	2	2	0.00
09/05/2025	2032 On 06-August-26			Bond Future	10.26	94.5766	94.5766	94.5766	0.00
09/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2295	2	2	2	0.00
09/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2836	3	3	3	0.00
09/05/2025	2033 On 08-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
09/05/2025	2033 On 07-August-25			Bond Future	129.65	129.8603	129.6516	129.8603	1,648.00
09/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1002	1	1	1	0.00
09/05/2025	2033 On 07-August-25	128.65	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
09/05/2025	2033 On 06-November-25			Bond Future	130.65	130.8515	130.6461	130.8515	5,288.00
09/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2494	2	2	2	0.00
09/05/2025	2033 On 05-February-26			Bond Future	133.12	133.3307	133.1244	133.3307	0.00
09/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	244	0	0	0	0.00
09/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2033 On 07-May-26			Bond Future	134.03	134.2530	134.0287	134.2530	0.00
09/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1131	1	1	1	0.00
09/05/2025	2033 On 06-August-26			Bond Future	136.50	136.5006	136.5006	136.5006	0.00
09/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2251	2	2	2	0.00
09/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2037 On 08-May-25			Bond Future	12.25	79.3518	79.3518	79.3518	0.00
09/05/2025	2037 On 07-August-25			Bond Future	11.23	82.6176	82.8794	82.6176	145,441.00
09/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9156	9	9	9	0.00
09/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5299	5	5	5	0.00
09/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2241	2	2	2	0.00
09/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	294	0	0	0	2,341.00
09/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	394	0	0	0	200.00
09/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3776	4	4	4	0.00
09/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1192	1	1	1	0.00
09/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	134	0	0	0	2,541.00
09/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	247	0	0	0	300.00
09/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1024	1	1	1	300.00
09/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3818	4	4	4	0.00
09/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2345	2	2	2	7,500.00
09/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1158	1	1	1	7,500.00
09/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	594	1	1	1	300.00
09/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2344	2	2	2	0.00
09/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4481	5	4	5	0.00
09/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2116	2	2	2	2,541.00
09/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5331	6	5	6	0.00
09/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	605	1	1	1	2,541.00
09/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3798	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
09/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1217	1	1	1	2,541.00
09/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4230	4	4	4	0.00
09/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	313	0	0	0	2,541.00
09/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	50	0	0	0	0.00
09/05/2025	2037 On 06-November-25			Bond Future	11.36	84.2078	84.4794	84.2078	0.00
09/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3173	3	3	3	0.00
09/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1367	1	1	1	300.00
09/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5148	5	5	5	0.00
09/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	514	0	1	0	300.00
09/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3347	4	3	4	0.00
09/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	923	1	1	1	300.00
09/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5381	6	5	6	0.00
09/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1700	2	2	2	0.00
09/05/2025	2037 On 05-February-26			Bond Future	11.50	81.5239	81.8025	81.5239	0.00
09/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2073	2	2	2	0.00
09/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1406	1	1	1	1,970.00
09/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5451	5	5	5	0.00
09/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2597	2	3	2	1,030.00
09/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7199	7	7	7	0.00
09/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4010	4	4	4	0.00
09/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	967	1	1	1	1,930.00
09/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2488	2	2	2	0.00
09/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3228	3	3	3	1,930.00
09/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5672	6	6	6	0.00
09/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2108	2	2	2	1,930.00
09/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	975	1	1	1	1,030.00
09/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3122	3	3	3	0.00
09/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1469	2	1	2	1,970.00
09/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4685	5	5	5	0.00
09/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3684	4	4	4	0.00
09/05/2025	2037 On 07-May-26			Bond Future	11.66	83.0260	83.3002	83.0260	0.00
09/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2406	2	2	2	0.00
09/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4188	4	4	4	0.00
09/05/2025	2037 On 06-August-26			Bond Future	11.83	80.5535	80.5535	80.5535	0.00
09/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3304	3	3	3	0.00

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09/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3938	4	4	4	0.00
09/05/2025	2038 On 08-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
09/05/2025	2038 On 07-August-25			Bond Future	138.73	138.8525	138.7262	138.8525	2,397.00
09/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	834	1	1	1	0.00
09/05/2025	2038 On 06-November-25			Bond Future	141.44	141.5592	141.4381	141.5592	440.00
09/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2442	2	2	2	0.00
09/05/2025	2038 On 05-February-26			Bond Future	141.95	142.0652	141.9459	142.0652	0.00
09/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1254	1	1	1	0.00
09/05/2025	2038 On 07-May-26			Bond Future	144.58	144.7208	144.5832	144.7208	0.00
09/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	53	0	0	0	0.00
09/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2038 On 06-August-26			Bond Future	145.03	145.0330	145.0330	145.0330	0.00
09/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	313	0	0	0	0.00
09/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2040 On 08-May-25			Bond Future	12.63	78.4995	78.4995	78.4995	0.00
09/05/2025	2040 On 07-August-25			Bond Future	11.67	81.3760	81.8702	81.3760	64,188.00
09/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8935	8	9	8	0.00
09/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5617	5	6	5	0.00
09/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	331	0	0	0	250.00
09/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	159	0	0	0	400.00
09/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1017	1	1	1	400.00
09/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2960	3	3	3	0.00
09/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1864	2	2	2	0.00
09/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4686	4	5	4	0.00
09/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	456	0	0	0	250.00
09/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3918	4	4	4	0.00
09/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	492	1	0	1	0.00
09/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1006	1	1	1	400.00
09/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2614	3	3	3	0.00
09/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5547	6	6	6	0.00
09/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1657	2	2	2	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
09/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4427	5	4	5	0.00
09/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	338	0	0	0	0.00
09/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	87	0	0	0	0.00
09/05/2025	2040 On 06-November-25			Bond Future	11.79	82.9423	83.4508	82.9423	292.00
09/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2614	2	3	2	0.00
09/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2336	3	2	3	0.00
09/05/2025	2040 On 05-February-26			Bond Future	11.94	79.9841	80.5040	79.9841	0.00
09/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1852	2	2	2	0.00
09/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7903	7	8	7	0.00
09/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2733	2	3	2	475.00
09/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1006	1	1	1	475.00
09/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3408	4	3	4	0.00
09/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4468	5	4	5	0.00
09/05/2025	2040 On 07-May-26			Bond Future	12.10	81.4573	81.9774	81.4573	0.00
09/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2366	2	2	2	0.00
09/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4814	5	5	5	0.00
09/05/2025	2040 On 06-August-26			Bond Future	12.28	78.9556	78.9556	78.9556	0.00
09/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3767	4	4	4	0.00
09/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4246	4	4	4	0.00
09/05/2025	2044 On 08-May-25			Bond Future	12.72	74.3248	74.3248	74.3248	0.00
09/05/2025	2044 On 07-August-25			Bond Future	11.91	76.4175	76.8847	76.4175	41,547.00
09/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7986	8	8	8	0.00
09/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	407	0	0	0	9,000.00
09/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1595	1	2	1	0.00
09/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	23	0	0	0	9,000.00
09/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2818	3	3	3	0.00
09/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1106	1	1	1	5,600.00
09/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1949	2	2	2	9,000.00
09/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4198	5	4	5	0.00
09/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8343	9	8	9	0.00
09/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	139	0	0	0	0.00
09/05/2025	2044 On 06-November-25			Bond Future	12.03	77.8884	78.3690	77.8884	72,188.00
09/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2033	2	2	2	0.00
09/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3054	3	3	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
09/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2092	2	2	2	5,600.00
09/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2953	3	3	3	0.00
09/05/2025	2044 On 05-February-26			Bond Future	12.18	74.9608	75.4522	74.9608	0.00
09/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1506	1	2	1	0.00
09/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5206	6	5	6	0.00
09/05/2025	2044 On 07-May-26			Bond Future	12.33	76.3414	76.8331	76.3414	0.00
09/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2163	2	2	2	0.00
09/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5281	6	5	6	0.00
09/05/2025	2044 On 06-August-26			Bond Future	12.51	73.8428	73.8428	73.8428	0.00
09/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3840	4	4	4	0.00
09/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4327	4	4	4	0.00
09/05/2025	2046 On 08-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
09/05/2025	2046 On 07-August-25			Bond Future	119.72	120.0506	119.7155	120.0506	11,914.00
09/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1026	1	1	1	0.00
09/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2046 On 06-November-25			Bond Future	119.79	120.1278	119.7930	120.1278	7,518.00
09/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5617	5	6	5	0.00
09/05/2025	2046 On 05-February-26			Bond Future	122.06	122.4031	122.0648	122.4031	0.00
09/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	415	1	0	1	0.00
09/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2046 On 07-May-26			Bond Future	122.03	122.3831	122.0258	122.3831	0.00
09/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2924	3	3	3	0.00
09/05/2025	2046 On 06-August-26			Bond Future	124.27	124.2745	124.2745	124.2745	0.00
09/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	1894	2	2	2	0.00
09/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 08-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
09/05/2025	2050 On 07-August-25			Bond Future	118.64	118.8173	118.6372	118.8173	10,256.00
09/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1253	1	1	1	0.00
09/05/2025	2050 On 06-November-25			Bond Future	120.96	121.1335	120.9564	121.1335	5,780.00
09/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3464	3	3	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
09/05/2025	2050 On 05-February-26			Bond Future	120.83	121.0049	120.8279	121.0049	0.00
09/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1992	2	2	2	0.00
09/05/2025	2050 On 07-May-26			Bond Future	123.07	123.2667	123.0727	123.2667	0.00
09/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	997	1	1	1	0.00
09/05/2025	2050 On 06-August-26			Bond Future	122.87	122.8731	122.8731	122.8731	0.00
09/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
09/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	397	0	0	0	0.00
09/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
09/05/2025	AL37 On 07-August-25			Index Future	1131.36	1130.3950	1131.3550	1130.3950	0.00
09/05/2025	AL37 On 06-November-25			Index Future	1153.20	1152.1620	1153.2020	1152.1620	0.00
09/05/2025	AL37 On 05-February-26			Index Future	1174.82	1173.7320	1174.8180	1173.7320	0.00
09/05/2025	AL37 On 07-May-26			Index Future	1196.41	1195.4340	1196.4090	1195.4340	0.00
09/05/2025	AL37 On 06-August-26			Index Future	1218.00	1218.0000	1218.0000	1218.0000	0.00
09/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
09/05/2025	AL7T On 07-August-25			Index Future	1290.52	1286.9730	1290.5190	1286.9730	0.00
09/05/2025	AL7T On 06-November-25			Index Future	1315.44	1311.7560	1315.4400	1311.7560	0.00
09/05/2025	AL7T On 05-February-26			Index Future	1340.10	1336.3140	1340.0970	1336.3140	0.00
09/05/2025	AL7T On 07-May-26			Index Future	1364.73	1361.0210	1364.7250	1361.0210	0.00
09/05/2025	AL7T On 06-August-26			Index Future	1389.35	1389.3540	1389.3540	1389.3540	0.00
09/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
09/05/2025	ALBI On 07-August-25			Index Future	1122.69	1119.5340	1122.6890	1119.5340	77.00
09/05/2025	ALBI On 06-November-25			Index Future	1144.37	1141.0920	1144.3680	1141.0920	0.00
09/05/2025	ALBI On 05-February-26			Index Future	1165.82	1162.4550	1165.8180	1162.4550	0.00
09/05/2025	ALBI On 07-May-26			Index Future	1187.24	1183.9480	1187.2440	1183.9480	0.00
09/05/2025	ALBI On 06-August-26			Index Future	1208.67	1208.6700	1208.6700	1208.6700	0.00
09/05/2025	C002 On 31-March-32			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
09/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	C442 On 25-April-42			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
09/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	ES33 On 08-May-25			Bond Future	12.73	74.7720	74.7720	74.7720	0.00
09/05/2025	ES33 On 07-August-25			Bond Future	11.42	82.4611	82.6729	82.4611	0.00
09/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8868	9	9	9	0.00
09/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/05/2025	ES33 On 06-November-25			Bond Future	11.58	80.2725	80.4929	80.2725	0.00
09/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1843	2	2	2	0.00
09/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/05/2025	ES33 On 05-February-26			Bond Future	11.77	81.7920	82.0184	81.7920	0.00
09/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1177	1	1	1	0.00
09/05/2025	ES33 On 07-May-26			Bond Future	11.96	79.5235	79.7451	79.5235	0.00
09/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1135	1	1	1	0.00
09/05/2025	ES33 On 06-August-26			Bond Future	12.18	81.2109	81.2109	81.2109	0.00
09/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	658	1	1	1	0.00
09/05/2025	ES42 On 08-May-25			Bond Future	13.25	68.6309	68.6309	68.6309	0.00
09/05/2025	ES42 On 07-August-25			Bond Future	12.11	76.4349	76.8749	76.4349	0.00
09/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8603	8	9	8	0.00
09/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/05/2025	ES42 On 06-November-25			Bond Future	12.25	73.6594	74.1123	73.6594	0.00
09/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	778	0	1	0	0.00
09/05/2025	ES42 On 06-November-25	12.39	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
09/05/2025	ES42 On 05-February-26			Bond Future	12.40	75.0526	75.5158	75.0526	0.00
09/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3084	4	3	4	0.00
09/05/2025	ES42 On 07-May-26			Bond Future	12.57	72.1887	72.6520	72.1887	0.00
09/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1989	2	2	2	0.00
09/05/2025	ES42 On 06-August-26			Bond Future	12.74	73.9846	73.9846	73.9846	0.00
09/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
09/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	490	0	0	0	0.00
09/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
09/05/2025	GOVI On 07-August-25			GOVI	1127.36	1124.3520	1127.3590	1124.3520	654.00
09/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1163590	113	116	113	0.00
09/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/05/2025	GOVI On 06-November-25			GOVI	1149.13	1146.0030	1149.1290	1146.0030	0.00
09/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	371290	34	37	34	0.00
09/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/05/2025	GOVI On 05-February-26			GOVI	1170.67	1167.4580	1170.6680	1167.4580	0.00
09/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	206680	17	21	17	0.00
09/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/05/2025	GOVI On 07-May-26			GOVI	1192.18	1189.0440	1192.1830	1189.0440	0.00
09/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	151830	12	15	12	0.00
09/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/05/2025	GOVI On 06-August-26			GOVI	1213.70	1213.6980	1213.6980	1213.6980	0.00
09/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	246980	25	25	25	0.00
09/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
09/05/2025	IGOV On 07-August-25			Index Future	381.03	381.4250	381.0310	381.4250	713.00
09/05/2025	IGOV On 06-November-25			Index Future	388.48	388.8610	388.4810	388.8610	8.00
09/05/2025	IGOV On 05-February-26			Index Future	395.85	396.2310	395.8520	396.2310	0.00
09/05/2025	IGOV On 07-May-26			Index Future	403.22	403.6450	403.2150	403.6450	0.00
09/05/2025	IGOV On 06-August-26			Index Future	410.58	410.5790	410.5790	410.5790	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
09/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/05/2025	R033 On 08-May-25			Bond Future	10.33	99.4019	99.4019	99.4019	0.00
09/05/2025	R033 On 07-August-25			Bond Future	9.87	104.2039	104.3130	104.2039	6,781.00
09/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2998	3	3	3	0.00
09/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	608	1	1	1	0.00
09/05/2025	R033 On 06-November-25			Bond Future	9.97	101.1656	101.2824	101.1656	0.00
09/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3097	3	3	3	0.00
09/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1270	1	1	1	0.00
09/05/2025	R033 On 05-February-26			Bond Future	10.09	103.0568	103.1782	103.0568	0.00
09/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3622	4	4	4	0.00
09/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1654	2	2	2	0.00
09/05/2025	R033 On 07-May-26			Bond Future	10.23	99.9137	100.0257	99.9137	0.00
09/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3190	3	3	3	0.00
09/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2453	2	2	2	0.00
09/05/2025	R033 On 06-August-26			Bond Future	10.38	101.8417	101.8417	101.8417	0.00
09/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2689	3	3	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
09/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3302	3	3	3	0.00
09/05/2025	R035 On 08-May-25			Bond Future	11.78	85.1271	85.1271	85.1271	0.00
09/05/2025	R035 On 07-August-25			Bond Future	10.62	93.4442	93.6729	93.4442	70,137.00
09/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10320	10	10	10	0.00
09/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4101	4	4	4	0.00
09/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	415	0	0	0	300.00
09/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1445	1	1	1	300.00
09/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4275	4	4	4	0.00
09/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	412	0	0	0	300.00
09/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1646	2	2	2	0.00
09/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3430	4	3	4	0.00
09/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	446	1	0	1	17,500.00
09/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	18	0	0	0	0.00
09/05/2025	R035 On 06-November-25			Bond Future	10.73	90.7378	90.9761	90.7378	10,082.00
09/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3758	4	4	4	0.00
09/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4623	4	5	4	0.00
09/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	522	1	1	1	2,000.00
09/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1449	1	1	1	2,000.00
09/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1381	1	1	1	2,000.00
09/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2858	3	3	3	2,000.00
09/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6914	7	7	7	0.00
09/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	753	1	1	1	300.00
09/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1795	2	2	2	300.00
09/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5580	5	6	5	0.00
09/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6744	7	7	7	0.00
09/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4701	5	5	5	0.00
09/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2891	3	3	3	250.00
09/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	956	1	1	1	250.00
09/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1732	2	2	2	0.00
09/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	513	1	1	1	250.00
09/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	728	1	1	1	300.00
09/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2618	3	3	3	0.00
09/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4352	5	4	5	0.00
09/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	488	1	0	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1752	2	2	2	0.00
09/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3038	3	3	3	0.00
09/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3135	3	3	3	0.00
09/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5089	5	5	5	0.00
09/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	979	1	1	1	2,000.00
09/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1293	1	1	1	0.00
09/05/2025	R035 On 05-February-26			Bond Future	10.87	92.4346	92.6794	92.4346	0.00
09/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2510	2	3	2	0.00
09/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1645	2	2	2	2,000.00
09/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2938	3	3	3	2,000.00
09/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8350	8	8	8	0.00
09/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	611	1	1	1	2,000.00
09/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2567	3	3	3	0.00
09/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3930	4	4	4	0.00
09/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2925	3	3	3	0.00
09/05/2025	R035 On 07-May-26			Bond Future	11.01	89.6351	89.8741	89.6351	0.00
09/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2670	3	3	3	0.00
09/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3456	4	3	4	0.00
09/05/2025	R035 On 06-August-26			Bond Future	11.18	91.5069	91.5069	91.5069	0.00
09/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3163	3	3	3	0.00
09/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3737	4	4	4	0.00
09/05/2025	R038 On 08-May-25			Bond Future	11.24	98.7975	98.7975	98.7975	0.00
09/05/2025	R038 On 07-August-25			Bond Future	11.28	100.9707	101.2771	100.9707	6,301.00
09/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1682	2	2	2	0.00
09/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1925	2	2	2	0.00
09/05/2025	R038 On 06-November-25			Bond Future	11.41	97.4287	97.7466	97.4287	0.00
09/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2085	2	2	2	0.00
09/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1372	1	1	1	1,770.00
09/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6538	6	7	6	0.00
09/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	898	1	1	1	1,770.00
09/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4152	4	4	4	0.00
09/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3158	3	3	3	0.00
09/05/2025	R038 On 05-February-26			Bond Future	11.55	99.2497	99.5758	99.2497	0.00
09/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2840	3	3	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
09/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3550	4	4	4	0.00
09/05/2025	R038 On 07-May-26			Bond Future	11.71	95.5944	95.9154	95.5944	0.00
09/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2833	3	3	3	0.00
09/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4767	5	5	5	0.00
09/05/2025	R038 On 06-August-26			Bond Future	11.89	97.6556	97.6556	97.6556	0.00
09/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3838	4	4	4	0.00
09/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4539	5	5	5	0.00
09/05/2025	R053 On 08-May-25			Bond Future	12.64	93.5672	93.5672	93.5672	0.00
09/05/2025	R053 On 07-August-25			Bond Future	11.79	102.2903	102.8736	102.2903	22,570.00
09/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10264	10	10	10	0.00
09/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	225	0	0	0	0.00
09/05/2025	R053 On 06-November-25			Bond Future	11.91	98.3953	98.9956	98.3953	0.00
09/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2754	3	3	3	0.00
09/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3973	4	4	4	0.00
09/05/2025	R053 On 05-February-26			Bond Future	12.05	100.2342	100.8480	100.2342	0.00
09/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2201	2	2	2	0.00
09/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6687	7	7	7	0.00
09/05/2025	R053 On 07-May-26			Bond Future	12.19	96.2198	96.8335	96.2198	0.00
09/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2990	3	3	3	0.00
09/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6931	7	7	7	0.00
09/05/2025	R053 On 06-August-26			Bond Future	12.35	98.5898	98.5898	98.5898	0.00
09/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5213	5	5	5	0.00
09/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5734	6	6	6	0.00
09/05/2025	R186 On 08-May-25			Bond Future	8.48	107.0830	107.0830	107.0830	0.00
09/05/2025	R186 On 07-August-25			Bond Future	8.06	104.5937	104.5559	104.5937	180,617.00
09/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2072	2	2	2	0.00
09/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1499	2	1	2	1,983.00
09/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2782	3	3	3	0.00
09/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
09/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	10	0	0	0	0.00
09/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3	0	0	0	0.00
09/05/2025	R186 On 06-November-25			Bond Future	8.11	106.6074	106.5747	106.6074	447.00
09/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	319	0	0	0	0.00
09/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	296	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
09/05/2025	R186 On 05-February-26			Bond Future	8.27	103.2952	103.2643	103.2952	0.00
09/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	412	0	0	0	0.00
09/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	280	0	0	0	0.00
09/05/2025	R186 On 07-May-26			Bond Future	8.64	105.2001	105.1568	105.2001	0.00
09/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	316	0	0	0	0.00
09/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	289	0	0	0	0.00
09/05/2025	R186 On 06-August-26			Bond Future	9.55	101.7617	101.7617	101.7617	0.00
09/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	71	0	0	0	0.00
09/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	419	0	0	0	0.00
09/05/2025	R202 On 08-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
09/05/2025	R202 On 07-August-25			Bond Future	268.91	268.6756	268.9102	268.6756	1,405.00
09/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
09/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2690	3	3	3	0.00
09/05/2025	R202 On 06-November-25			Bond Future	274.17	273.9134	274.1673	273.9134	460.00
09/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
09/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1473	2	1	2	0.00
09/05/2025	R202 On 05-February-26			Bond Future	274.01	273.7459	274.0124	273.7459	0.00
09/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
09/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3808	4	4	4	0.00
09/05/2025	R202 On 07-May-26			Bond Future	279.10	278.8637	279.1043	278.8637	0.00
09/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1554	1	2	1	0.00
09/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R202 On 06-August-26			Bond Future	278.79	278.7928	278.7928	278.7928	0.00
09/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
09/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	67	0	0	0	0.00
09/05/2025	R209 On 08-May-25			Bond Future	11.89	66.7798	66.7798	66.7798	0.00
09/05/2025	R209 On 07-August-25			Bond Future	10.96	72.9024	73.1326	72.9024	10,899.00
09/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7898	8	8	8	0.00
09/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	44	0	0	0	0.00
09/05/2025	R209 On 06-November-25			Bond Future	11.07	71.1532	71.3918	71.1532	6,367.00
09/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2598	2	3	2	0.00
09/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1636	2	2	2	0.00
09/05/2025	R209 On 05-February-26			Bond Future	11.20	72.4835	72.7282	72.4835	0.00
09/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1899	2	2	2	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
09/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3182	3	3	3	0.00
09/05/2025	R209 On 07-May-26			Bond Future	11.34	70.6690	70.9101	70.6690	0.00
09/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2251	2	2	2	0.00
09/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3511	4	4	4	0.00
09/05/2025	R209 On 06-August-26			Bond Future	11.49	72.1983	72.1983	72.1983	0.00
09/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3007	3	3	3	0.00
09/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3475	3	3	3	0.00
09/05/2025	R210 On 08-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
09/05/2025	R210 On 07-August-25			Bond Future	251.76	252.2134	251.7617	252.2134	967.00
09/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3322	4	3	4	0.00
09/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R210 On 06-November-25			Bond Future	253.25	253.6995	253.2533	253.6995	300.00
09/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1113	2	1	2	0.00
09/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R210 On 05-February-26			Bond Future	258.06	258.5058	258.0568	258.5058	0.00
09/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4957	5	5	5	0.00
09/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R210 On 07-May-26			Bond Future	259.36	259.8404	259.3560	259.8404	0.00
09/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3956	4	4	4	0.00
09/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R210 On 06-August-26			Bond Future	264.14	264.1378	264.1378	264.1378	0.00
09/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4298	4	4	4	0.00
09/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/05/2025	R213 On 08-May-25			Bond Future	10.52	86.3898	86.3898	86.3898	0.00
09/05/2025	R213 On 07-August-25			Bond Future	9.33	93.1193	93.2004	93.1193	14,899.00
09/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8735	9	9	9	0.00
09/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2	0	0	0	0.00
09/05/2025	R213 On 06-November-25			Bond Future	9.42	91.3586	91.4464	91.3586	77,222.00
09/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3064	3	3	3	0.00
09/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	687	1	1	1	0.00
09/05/2025	R213 On 05-February-26			Bond Future	9.54	93.0675	93.1590	93.0675	0.00
09/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2532	2	3	2	0.00
09/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1243	1	1	1	0.00
09/05/2025	R213 On 07-May-26			Bond Future	9.67	91.2321	91.3150	91.2321	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
09/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2248	2	2	2	0.00
09/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1778	2	2	2	0.00
09/05/2025	R213 On 06-August-26			Bond Future	9.82	92.9756	92.9756	92.9756	0.00
09/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1934	2	2	2	0.00
09/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2374	2	2	2	0.00
09/05/2025	R214 On 08-May-25			Bond Future	12.40	60.8143	60.8143	60.8143	0.00
09/05/2025	R214 On 07-August-25			Bond Future	11.51	66.6275	67.0285	66.6275	8,472.00
09/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7044	7	7	7	0.00
09/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	103	0	0	0	0.00
09/05/2025	R214 On 06-November-25			Bond Future	11.62	64.6105	65.0229	64.6105	31,342.00
09/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2168	2	2	2	0.00
09/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2077	2	2	2	0.00
09/05/2025	R214 On 05-February-26			Bond Future	11.75	65.8188	66.2403	65.8188	0.00
09/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1487	1	1	1	0.00
09/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4022	4	4	4	0.00
09/05/2025	R214 On 07-May-26			Bond Future	11.89	63.7336	64.1556	63.7336	0.00
09/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2174	2	2	2	0.00
09/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3962	4	4	4	0.00
09/05/2025	R214 On 06-August-26			Bond Future	12.03	65.3210	65.3210	65.3210	0.00
09/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3298	3	3	3	0.00
09/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3603	4	4	4	0.00
09/05/2025	R248 On 08-May-25			Bond Future	12.60	73.0565	73.0565	73.0565	0.00
09/05/2025	R248 On 07-August-25			Bond Future	11.87	79.0835	79.5629	79.0835	211,228.00
09/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7699	7	8	7	0.00
09/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	170	0	0	0	0.00
09/05/2025	R248 On 06-November-25			Bond Future	12.00	76.1640	76.6570	76.1640	18,439.00
09/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1855	2	2	2	0.00
09/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3440	4	3	4	0.00
09/05/2025	R248 On 05-February-26			Bond Future	12.14	77.5879	78.0920	77.5879	0.00
09/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1391	1	1	1	0.00
09/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5607	6	6	6	0.00
09/05/2025	R248 On 07-May-26			Bond Future	12.28	74.5774	75.0821	74.5774	260.00
09/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2197	2	2	2	0.00
09/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5595	6	6	6	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
09/05/2025	R248 On 06-August-26			Bond Future	12.44	76.4452	76.4452	76.4452	0.00
09/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3958	4	4	4	0.00
09/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4362	4	4	4	0.00
09/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00