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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/06/2025 TO: 09/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	2029 On 07-August-25			Bond Future	138.27	138.2653	138.2727	138.2653	5,425.00
09/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	863	1	1	1	0.00
09/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2029 On 06-November-25			Bond Future	139.45	139.4430	139.4508	139.4430	0.00
09/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	339	0	0	0	0.00
09/06/2025	2029 On 05-February-26			Bond Future	142.06	142.0548	142.0631	142.0548	0.00
09/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1953	2	2	2	0.00
09/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2029 On 07-May-26			Bond Future	143.22	143.2110	143.2197	143.2110	0.00
09/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1400	1	1	1	0.00
09/06/2025	2029 On 07-May-26	141.82	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
09/06/2025	2029 On 06-August-26			Bond Future	145.82	145.8141	145.8235	145.8141	0.00
09/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1723	2	2	2	0.00
09/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2030 On 07-August-25			Bond Future	8.70	97.8338	97.7058	97.8338	122,742.00
09/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8175	8	8	8	0.00
09/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11350	11	11	11	0.00
09/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6124	6	6	6	1,054.00
09/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2016	2	2	2	300.00
09/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3901	4	4	4	0.00
09/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	753	1	1	1	300.00
09/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	180	0	0	0	0.00
09/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	28	0	0	0	300.00
09/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	685	1	1	1	0.00
09/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
09/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	3	0	0	0	0.00
09/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2030 On 06-November-25			Bond Future	8.78	99.6608	99.5305	99.6608	0.00
09/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2898	3	3	3	0.00
09/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1012	1	1	1	300.00
09/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2066	2	2	2	300.00
09/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4458	5	4	5	0.00
09/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	133	0	0	0	300.00
09/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	565	1	1	1	0.00
09/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1202	1	1	1	0.00
09/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	335	0	0	0	0.00
09/06/2025	2030 On 05-February-26			Bond Future	8.87	97.4956	97.3632	97.4956	0.00
09/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2686	3	3	3	0.00
09/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	702	1	1	1	0.00
09/06/2025	2030 On 07-May-26			Bond Future	8.99	99.2675	99.1330	99.2675	0.00
09/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2338	2	2	2	0.00
09/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1133	1	1	1	0.00
09/06/2025	2030 On 06-August-26			Bond Future	9.15	97.0374	96.9009	97.0374	0.00
09/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1814	2	2	2	0.00
09/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1617	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
09/06/2025	2032 On 07-August-25			Bond Future	9.42	97.5443	97.3067	97.5443	124,963.00
09/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11176	11	11	11	0.00
09/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2567	3	3	3	300.00
09/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5326	6	5	6	0.00
09/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1003	1	1	1	300.00
09/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	374	0	0	0	0.00
09/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	66	0	0	0	300.00
09/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1115	1	1	1	0.00
09/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2032 On 06-November-25			Bond Future	9.52	95.2055	94.9636	95.2055	0.00
09/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4412	5	4	5	0.00
09/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1339	1	1	1	300.00
09/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2664	3	3	3	300.00
09/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6167	6	6	6	0.00
09/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	212	0	0	0	300.00
09/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	961	1	1	1	0.00
09/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1882	2	2	2	0.00
09/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	444	0	0	0	0.00
09/06/2025	2032 On 05-February-26			Bond Future	9.63	96.9655	96.7194	96.9655	0.00
09/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3466	4	3	4	0.00
09/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1177	1	1	1	0.00
09/06/2025	2032 On 07-May-26			Bond Future	9.75	94.5688	94.3185	94.5688	0.00
09/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3254	3	3	3	0.00
09/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1639	2	2	2	0.00
09/06/2025	2032 On 06-August-26			Bond Future	9.90	96.2623	96.0079	96.2623	0.00
09/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3064	3	3	3	0.00
09/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2174	2	2	2	0.00
09/06/2025	2033 On 07-August-25			Bond Future	130.73	130.4967	130.7309	130.4967	1,648.00
09/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	2081	2	2	2	0.00
09/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2033 On 06-November-25			Bond Future	131.67	131.4268	131.6657	131.4268	5,288.00
09/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1474	2	1	2	0.00
09/06/2025	2033 On 05-February-26			Bond Future	134.13	133.8885	134.1324	133.8885	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
09/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1252	1	1	1	0.00
09/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2033 On 07-May-26			Bond Future	135.04	134.7919	135.0405	134.7919	0.00
09/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	120	0	0	0	0.00
09/06/2025	2033 On 06-August-26			Bond Future	137.50	137.2421	137.4957	137.2421	0.00
09/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3246	3	3	3	0.00
09/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2037 On 07-August-25			Bond Future	10.71	86.3412	85.8664	86.3412	139,306.00
09/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12095	13	12	13	0.00
09/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8000	8	8	8	0.00
09/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4252	5	4	5	0.00
09/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	884	1	1	1	2,341.00
09/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1120	1	1	1	200.00
09/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6237	7	6	7	0.00
09/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2655	3	3	3	0.00
09/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	462	1	0	1	2,541.00
09/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	768	1	1	1	300.00
09/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2366	3	2	3	300.00
09/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6287	7	6	7	0.00
09/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4397	5	4	5	7,500.00
09/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	223	0	0	0	7,500.00
09/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2015	2	2	2	0.00
09/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	76	0	0	0	300.00
09/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	699	1	1	1	0.00
09/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	591	1	1	1	2,541.00
09/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2671	2	3	2	0.00
09/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	78	0	0	0	2,541.00
09/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1538	1	2	1	0.00
09/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	242	0	0	0	2,541.00
09/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1834	2	2	2	0.00
09/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	28	0	0	0	2,541.00
09/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1	0	0	0	0.00
09/06/2025	2037 On 06-November-25			Bond Future	10.82	87.9534	87.4699	87.9534	0.00

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09/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5214	6	5	6	0.00
09/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2742	3	3	3	300.00
09/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7574	8	8	8	0.00
09/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1281	1	1	1	300.00
09/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1731	2	2	2	0.00
09/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	358	0	0	0	300.00
09/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3158	3	3	3	0.00
09/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	751	1	1	1	0.00
09/06/2025	2037 On 05-February-26			Bond Future	10.94	85.3211	84.8289	85.3211	0.00
09/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3527	4	4	4	0.00
09/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2569	3	3	3	1,970.00
09/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7722	8	8	8	0.00
09/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4235	5	4	5	1,030.00
09/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9696	10	10	10	0.00
09/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6017	6	6	6	0.00
09/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4090	4	4	4	0.00
09/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1883	2	2	2	1,930.00
09/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1803	2	2	2	1,930.00
09/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3562	3	4	3	0.00
09/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1089	1	1	1	1,930.00
09/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	445	0	0	0	1,030.00
09/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1733	2	2	2	0.00
09/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	714	1	1	1	1,970.00
09/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2822	3	3	3	0.00
09/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2112	2	2	2	0.00
09/06/2025	2037 On 07-May-26			Bond Future	11.08	86.8711	86.3702	86.8711	0.00
09/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3965	4	4	4	0.00
09/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7936	8	8	8	0.00
09/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2845	3	3	3	142.00
09/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1114	1	1	1	142.00
09/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3578	3	4	3	0.00
09/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2677	2	3	2	0.00
09/06/2025	2037 On 06-August-26			Bond Future	11.24	84.1674	83.6578	84.1674	0.00
09/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5079	5	5	5	0.00
09/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2608	2	3	2	0.00

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09/06/2025	2038 On 07-August-25			Bond Future	139.18	138.7286	139.1761	138.7286	2,397.00
09/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	384	1	0	1	0.00
09/06/2025	2038 On 06-November-25			Bond Future	141.81	141.3534	141.8096	141.3534	440.00
09/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2070	3	2	3	0.00
09/06/2025	2038 On 05-February-26			Bond Future	142.30	141.8335	142.2985	141.8335	0.00
09/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	901	1	1	1	0.00
09/06/2025	2038 On 07-May-26			Bond Future	144.92	144.4464	144.9203	144.4464	0.00
09/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	390	0	0	0	0.00
09/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2038 On 06-August-26			Bond Future	145.35	144.8696	145.3525	144.8696	0.00
09/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	633	0	1	0	0.00
09/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2040 On 07-August-25			Bond Future	11.08	85.8838	85.4360	85.8838	57,022.00
09/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12416	13	12	13	0.00
09/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8874	9	9	9	0.00
09/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	928	1	1	1	680.00
09/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1884	2	2	2	0.00
09/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3157	4	3	4	0.00
09/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1525	2	2	2	0.00
09/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	693	1	1	1	400.00
09/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2704	3	3	3	400.00
09/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5679	6	6	6	0.00
09/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1206	1	1	1	0.00
09/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4127	5	4	5	0.00
09/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7812	8	8	8	0.00
09/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	52	0	0	0	0.00
09/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	354	0	0	0	0.00
09/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1736	2	2	2	0.00
09/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	160	0	0	0	400.00
09/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	735	1	1	1	0.00
09/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2515	2	3	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
09/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1420	1	1	1	0.00
09/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	580	1	1	1	0.00
09/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1151	1	1	1	680.00
09/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2101	2	2	2	0.00
09/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	29	0	0	0	0.00
09/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2	0	0	0	0.00
09/06/2025	2040 On 06-November-25			Bond Future	11.20	87.4875	87.0315	87.4875	1,568.00
09/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4853	5	5	5	0.00
09/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	995	1	1	1	0.00
09/06/2025	2040 On 05-February-26			Bond Future	11.32	84.5960	84.1318	84.5960	0.00
09/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3561	4	4	4	0.00
09/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10951	11	11	11	0.00
09/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4807	5	5	5	475.00
09/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	425	0	0	0	475.00
09/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1854	2	2	2	0.00
09/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2550	2	3	2	0.00
09/06/2025	2040 On 07-May-26			Bond Future	11.46	86.1325	85.6602	86.1325	0.00
09/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4178	4	4	4	0.00
09/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6242	7	6	7	0.00
09/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4353	5	4	5	0.00
09/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1490	2	1	2	1,460.00
09/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7503	8	8	8	0.00
09/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5499	6	5	6	0.00
09/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2470	3	2	3	820.00
09/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2201	2	2	2	820.00
09/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4545	4	5	4	0.00
09/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1464	1	1	1	820.00
09/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2827	3	3	3	1,460.00
09/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6226	6	6	6	0.00
09/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1885	2	2	2	1,460.00
09/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2944	3	3	3	0.00
09/06/2025	2040 On 06-August-26			Bond Future	11.62	83.1646	82.6841	83.1646	0.00
09/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5954	6	6	6	0.00
09/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2704	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
09/06/2025	2044 On 07-August-25			Bond Future	11.36	80.8530	80.2988	80.8530	40,909.00
09/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11267	12	11	12	0.00
09/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	111	0	0	0	9,000.00
09/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1265	2	1	2	9,000.00
09/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3527	4	4	4	0.00
09/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5313	6	5	6	0.00
09/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	188	0	0	0	5,600.00
09/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	467	0	0	0	9,000.00
09/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1641	1	2	1	0.00
09/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5017	5	5	5	0.00
09/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	7	0	0	0	0.00
09/06/2025	2044 On 06-November-25			Bond Future	11.47	82.3627	81.7984	82.3627	71,579.00
09/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3924	4	4	4	0.00
09/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5320	6	5	6	0.00
09/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4433	5	4	5	0.00
09/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5547	6	6	6	0.00
09/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	869	1	1	1	5,800.00
09/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1209	1	1	1	5,800.00
09/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	928	1	1	1	5,600.00
09/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1414	1	1	1	0.00
09/06/2025	2044 On 05-February-26			Bond Future	11.60	79.5017	78.9271	79.5017	0.00
09/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2954	3	3	3	0.00
09/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3179	3	3	3	0.00
09/06/2025	2044 On 07-May-26			Bond Future	11.73	80.9456	80.3608	80.9456	0.00
09/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3802	4	4	4	0.00
09/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3393	3	3	3	0.00
09/06/2025	2044 On 06-August-26			Bond Future	11.88	78.0100	77.4150	78.0100	0.00
09/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5860	6	6	6	0.00
09/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2775	3	3	3	0.00
09/06/2025	2046 On 07-August-25			Bond Future	119.52	119.9470	119.5180	119.9470	12,424.00
09/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	828	1	1	1	0.00
09/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2046 On 06-November-25			Bond Future	119.52	119.9563	119.5192	119.9563	7,518.00
09/06/2025	2046 On 06-November-25	125.41	Call	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
09/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5891	5	6	5	0.00
09/06/2025	2046 On 05-February-26			Bond Future	121.76	122.2027	121.7580	122.2027	0.00
09/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	108	1	0	1	0.00
09/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2046 On 07-May-26			Bond Future	121.70	122.1572	121.7044	122.1572	0.00
09/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3246	3	3	3	0.00
09/06/2025	2046 On 06-August-26			Bond Future	123.92	124.3762	123.9154	124.3762	0.00
09/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1535	2	2	2	0.00
09/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 07-August-25			Bond Future	117.97	117.9642	117.9724	117.9642	10,256.00
09/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1918	2	2	2	0.00
09/06/2025	2050 On 06-November-25			Bond Future	120.20	120.1961	120.2047	120.1961	4,109.00
09/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	4215	4	4	4	0.00
09/06/2025	2050 On 05-February-26			Bond Future	120.04	120.0325	120.0416	120.0325	0.00
09/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2778	3	3	3	0.00
09/06/2025	2050 On 07-May-26			Bond Future	122.25	122.2437	122.2532	122.2437	0.00
09/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1817	2	2	2	0.00
09/06/2025	2050 On 06-August-26			Bond Future	122.02	122.0111	122.0210	122.0111	0.00
09/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
09/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	1249	1	1	1	0.00
09/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	AL37 On 07-August-25			Index Future	1143.46	1145.5010	1143.4580	1145.5010	0.00
09/06/2025	AL37 On 06-November-25			Index Future	1164.82	1166.8970	1164.8220	1166.8970	0.00
09/06/2025	AL37 On 05-February-26			Index Future	1186.38	1188.4830	1186.3800	1188.4830	0.00
09/06/2025	AL37 On 07-May-26			Index Future	1208.00	1210.1260	1207.9950	1210.1260	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
09/06/2025	AL37 On 06-August-26			Index Future	1229.48	1231.6390	1229.4820	1231.6390	0.00
09/06/2025	AL7T On 07-August-25			Index Future	1374.82	1381.1260	1374.8170	1381.1260	0.00
09/06/2025	AL7T On 06-November-25			Index Future	1400.50	1406.9230	1400.5030	1406.9230	0.00
09/06/2025	AL7T On 05-February-26			Index Future	1426.42	1432.9500	1426.4230	1432.9500	0.00
09/06/2025	AL7T On 07-May-26			Index Future	1452.41	1459.0450	1452.4110	1459.0450	0.00
09/06/2025	AL7T On 06-August-26			Index Future	1478.25	1484.9820	1478.2450	1484.9820	0.00
09/06/2025	ALBI On 07-August-25			Index Future	1172.52	1176.9160	1172.5150	1176.9160	77.00
09/06/2025	ALBI On 06-November-25			Index Future	1194.42	1198.8980	1194.4220	1198.8980	0.00
09/06/2025	ALBI On 05-February-26			Index Future	1216.53	1221.0770	1216.5270	1221.0770	0.00
09/06/2025	ALBI On 07-May-26			Index Future	1238.69	1243.3130	1238.6910	1243.3130	0.00
09/06/2025	ALBI On 06-August-26			Index Future	1260.72	1265.4160	1260.7240	1265.4160	0.00
09/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/06/2025	C210 On 31-March-28			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
09/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	ES33 On 07-August-25			Bond Future	10.89	85.4465	85.1165	85.4465	0.00
09/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11312	12	11	12	0.00
09/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES33 On 06-November-25			Bond Future	11.03	83.2685	82.9324	83.2685	0.00
09/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4282	5	4	5	0.00
09/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES33 On 05-February-26			Bond Future	11.19	84.8274	84.4852	84.8274	0.00
09/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1290	2	1	2	0.00
09/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES33 On 07-May-26			Bond Future	11.37	82.5942	82.2460	82.5942	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
09/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1365	2	1	2	0.00
09/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES33 On 06-August-26			Bond Future	11.56	84.0915	83.7373	84.0915	0.00
09/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1869	2	2	2	0.00
09/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES42 On 07-August-25			Bond Future	11.59	80.4168	79.8988	80.4168	0.00
09/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11627	12	12	12	0.00
09/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES42 On 06-November-25			Bond Future	11.72	77.6733	77.1457	77.6733	0.00
09/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3812	4	4	4	0.00
09/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES42 On 05-February-26			Bond Future	11.85	79.1267	78.5895	79.1267	0.00
09/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	1	0	1	0.00
09/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	10	0	0	0	0.00
09/06/2025	ES42 On 07-May-26			Bond Future	12.00	76.3184	75.7715	76.3184	0.00
09/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1130	2	1	2	0.00
09/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/06/2025	ES42 On 06-August-26			Bond Future	12.16	77.6996	77.1431	77.6996	0.00
09/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2669	3	3	3	0.00
09/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/06/2025	GOVI On 07-August-25			GOVI	1154.37	1158.5270	1154.3730	1158.5270	608.00
09/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1433730	148	143	148	0.00
09/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/06/2025	GOVI On 06-November-25			GOVI	1175.94	1180.1660	1175.9420	1180.1660	0.00
09/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	639420	68	64	68	0.00
09/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/06/2025	GOVI On 05-February-26			GOVI	1197.71	1201.9990	1197.7050	1201.9990	0.00
09/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	477050	52	48	52	0.00
09/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/06/2025	GOVI On 07-May-26			GOVI	1219.53	1223.8870	1219.5260	1223.8870	0.00
09/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	425260	47	43	47	0.00
09/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/06/2025	GOVI On 06-August-26			GOVI	1241.22	1245.6450	1241.2180	1245.6450	0.00
09/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	522180	57	52	57	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
09/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2025	IGOV On 07-August-25			Index Future	380.97	380.7570	380.9660	380.7570	724.00
09/06/2025	IGOV On 06-November-25			Index Future	388.18	387.9610	388.1770	387.9610	8.00
09/06/2025	IGOV On 05-February-26			Index Future	395.45	395.2290	395.4520	395.2290	0.00
09/06/2025	IGOV On 07-May-26			Index Future	402.75	402.5150	402.7460	402.5150	0.00
09/06/2025	IGOV On 06-August-26			Index Future	410.00	409.7580	409.9980	409.7580	0.00
09/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/06/2025	R033 On 07-August-25			Bond Future	9.62	105.9244	105.6789	105.9244	7,026.00
09/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	3989	4	4	4	0.00
09/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	233	0	0	0	0.00
09/06/2025	R033 On 06-November-25			Bond Future	9.72	102.8596	102.6097	102.8596	0.00
09/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3913	4	4	4	0.00
09/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	759	1	1	1	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
09/06/2025	R033 On 05-February-26			Bond Future	9.83	104.7609	104.5067	104.7609	0.00
09/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4457	5	4	5	0.00
09/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1160	1	1	1	0.00
09/06/2025	R033 On 07-May-26			Bond Future	9.95	101.6221	101.3635	101.6221	0.00
09/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	3972	4	4	4	0.00
09/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1896	2	2	2	0.00
09/06/2025	R033 On 06-August-26			Bond Future	10.10	103.4411	103.1783	103.4411	0.00
09/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3391	4	3	4	0.00
09/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2667	3	3	3	0.00
09/06/2025	R035 On 07-August-25			Bond Future	10.20	96.4238	95.9900	96.4238	86,387.00
09/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12619	13	13	13	0.00
09/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1991	2	2	2	0.00
09/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4128	5	4	5	0.00
09/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2701	3	3	3	300.00
09/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6264	7	6	7	0.00
09/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	979	1	1	1	300.00
09/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6066	6	6	6	0.00
09/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	94	0	0	0	17,500.00
09/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	584	1	1	1	0.00
09/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	85	0	0	0	300.00
09/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1677	1	2	1	0.00
09/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	269	0	0	0	8,500.00
09/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	874	1	1	1	50.00
09/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	1	0	0	0	0.00
09/06/2025	R035 On 06-November-25			Bond Future	10.31	93.7213	93.2796	93.7213	10,086.00
09/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5365	6	5	6	0.00
09/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2627	3	3	3	0.00
09/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3266	4	3	4	0.00
09/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1574	2	2	2	0.00
09/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	759	1	1	1	250.00
09/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6372	7	6	7	0.00
09/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8729	9	9	9	0.00
09/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4317	5	4	5	250.00
09/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6461	7	6	7	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
09/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1397	2	1	2	300.00
09/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2904	3	3	3	300.00
09/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7451	8	7	8	0.00
09/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1017	1	1	1	2,000.00
09/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2331	3	2	3	2,000.00
09/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2428	3	2	3	2,000.00
09/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4276	5	4	5	2,000.00
09/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	8912	9	9	9	0.00
09/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	182	0	0	0	2,000.00
09/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	867	1	1	1	0.00
09/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1714	2	2	2	0.00
09/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1782	2	2	2	0.00
09/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3281	3	3	3	0.00
09/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	296	0	0	0	300.00
09/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1424	1	1	1	0.00
09/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2691	2	3	2	0.00
09/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	412	0	0	0	250.00
09/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	855	1	1	1	0.00
09/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	194	0	0	0	250.00
09/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	424	0	0	0	2,000.00
09/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2473	2	2	2	250.00
09/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3831	4	4	4	0.00
09/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1244	1	1	1	8,500.00
09/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1584	1	2	1	250.00
09/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	596	1	1	1	0.00
09/06/2025	R035 On 05-February-26			Bond Future	10.43	95.4542	95.0045	95.4542	0.00
09/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3745	4	4	4	0.00
09/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2622	3	3	3	2,000.00
09/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4274	5	4	5	2,000.00
09/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10344	11	10	11	0.00
09/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4493	5	4	5	0.00
09/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1486	1	1	1	0.00
09/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	281	0	0	0	2,000.00
09/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1579	1	2	1	0.00
09/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2582	2	3	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
09/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1835	2	2	2	0.00
09/06/2025	R035 On 07-May-26			Bond Future	10.56	92.6863	92.2288	92.6863	0.00
09/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3971	4	4	4	0.00
09/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2403	2	2	2	0.00
09/06/2025	R035 On 06-August-26			Bond Future	10.71	94.3465	93.8811	94.3465	0.00
09/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4431	5	4	5	0.00
09/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2631	2	3	2	0.00
09/06/2025	R038 On 07-August-25			Bond Future	10.78	105.1519	104.6308	105.1519	6,513.00
09/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3617	4	4	4	0.00
09/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	507	0	1	0	0.00
09/06/2025	R038 On 06-November-25			Bond Future	10.89	101.6313	101.1006	101.6313	0.00
09/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3861	4	4	4	0.00
09/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9338	10	9	10	0.00
09/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2788	3	3	3	1,770.00
09/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	345	0	0	0	1,770.00
09/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2215	2	2	2	0.00
09/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1580	1	2	1	0.00
09/06/2025	R038 On 05-February-26			Bond Future	11.02	103.5097	102.9696	103.5097	0.00
09/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4737	5	5	5	0.00
09/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2053	2	2	2	0.00
09/06/2025	R038 On 07-May-26			Bond Future	11.16	99.9066	99.3569	99.9066	0.00
09/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4578	5	5	5	0.00
09/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3070	3	3	3	0.00
09/06/2025	R038 On 06-August-26			Bond Future	11.32	101.6942	101.1350	101.6942	0.00
09/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5813	6	6	6	0.00
09/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	3035	3	3	3	0.00
09/06/2025	R053 On 07-August-25			Bond Future	11.23	108.3710	107.5711	108.3710	22,800.00
09/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14748	16	15	16	0.00
09/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	11	0	0	0	0.00
09/06/2025	R053 On 06-November-25			Bond Future	11.34	104.5323	103.7177	104.5323	0.00
09/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5390	6	5	6	0.00
09/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1887	2	2	2	0.00
09/06/2025	R053 On 05-February-26			Bond Future	11.45	106.4644	105.6349	106.4644	0.00
09/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4331	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4030	4	4	4	0.00
09/06/2025	R053 On 07-May-26			Bond Future	11.58	102.5377	101.6935	102.5377	0.00
09/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5336	6	5	6	0.00
09/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4418	4	4	4	0.00
09/06/2025	R053 On 06-August-26			Bond Future	11.71	104.3720	103.5130	104.3720	0.00
09/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8183	9	8	9	0.00
09/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3781	4	4	4	0.00
09/06/2025	R186 On 07-August-25			Bond Future	7.90	104.7840	104.7557	104.7840	179,920.00
09/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2269	2	2	2	0.00
09/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1690	2	2	2	1,983.00
09/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	2981	3	3	3	0.00
09/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
09/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
09/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R186 On 06-November-25			Bond Future	7.98	106.7412	106.7126	106.7412	7,266.00
09/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	350	0	0	0	0.00
09/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	188	0	0	0	0.00
09/06/2025	R186 On 05-February-26			Bond Future	8.13	103.4102	103.3813	103.4102	0.00
09/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	456	0	0	0	0.00
09/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	207	0	0	0	0.00
09/06/2025	R186 On 07-May-26			Bond Future	8.47	105.2902	105.2611	105.2902	0.00
09/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	347	0	0	0	0.00
09/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	216	0	0	0	0.00
09/06/2025	R186 On 06-August-26			Bond Future	9.32	101.8719	101.8426	101.8719	0.00
09/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	80	0	0	0	0.00
09/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	347	0	0	0	0.00
09/06/2025	R202 On 07-August-25			Bond Future	269.38	268.8827	269.3820	268.8827	573.00
09/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
09/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2218	3	2	3	0.00
09/06/2025	R202 On 06-November-25			Bond Future	274.48	273.9701	274.4795	273.9701	460.00
09/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
09/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1161	2	1	2	0.00
09/06/2025	R202 On 05-February-26			Bond Future	274.28	273.7619	274.2811	273.7619	0.00
09/06/2025	R202 On 05-February-26	277.82	Call	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
09/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3539	4	4	4	0.00
09/06/2025	R202 On 07-May-26			Bond Future	279.34	278.8059	279.3355	278.8059	0.00
09/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1786	1	2	1	0.00
09/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R202 On 06-August-26			Bond Future	278.99	278.4456	278.9854	278.4456	0.00
09/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	125	0	0	0	0.00
09/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R209 On 07-August-25			Bond Future	10.47	75.9711	75.6056	75.9711	11,125.00
09/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10328	11	10	11	0.00
09/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1	0	0	0	0.00
09/06/2025	R209 On 06-November-25			Bond Future	10.57	74.2379	73.8658	74.2379	6,367.00
09/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4206	5	4	5	0.00
09/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	770	1	1	1	0.00
09/06/2025	R209 On 05-February-26			Bond Future	10.68	75.6104	75.2315	75.6104	0.00
09/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3100	3	3	3	0.00
09/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1880	2	2	2	0.00
09/06/2025	R209 On 07-May-26			Bond Future	10.80	73.8338	73.4483	73.8338	0.00
09/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3570	4	4	4	0.00
09/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2292	2	2	2	0.00
09/06/2025	R209 On 06-August-26			Bond Future	10.94	75.1562	74.7640	75.1562	0.00
09/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4398	5	4	5	0.00
09/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2300	2	2	2	0.00
09/06/2025	R210 On 07-August-25			Bond Future	249.30	249.1264	249.3041	249.1264	967.00
09/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	864	1	1	1	0.00
09/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R210 On 06-November-25			Bond Future	250.60	250.4139	250.5954	250.4139	300.00
09/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
09/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1545	2	2	2	0.00
09/06/2025	R210 On 05-February-26			Bond Future	255.29	255.1039	255.2895	255.1039	0.00
09/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2190	2	2	2	0.00
09/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R210 On 07-May-26			Bond Future	256.51	256.3226	256.5121	256.3226	0.00
09/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1112	1	1	1	0.00
09/06/2025	R210 On 07-May-26	255.40	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
09/06/2025	R210 On 06-August-26			Bond Future	261.17	260.9805	261.1744	260.9805	0.00
09/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1334	1	1	1	0.00
09/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R213 On 07-August-25			Bond Future	9.09	94.3522	94.1665	94.3522	17,703.00
09/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9700	10	10	10	0.00
09/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
09/06/2025	R213 On 06-November-25			Bond Future	9.18	92.5624	92.3735	92.5624	77,823.00
09/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3682	4	4	4	0.00
09/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	378	0	0	0	0.00
09/06/2025	R213 On 05-February-26			Bond Future	9.29	94.2740	94.0819	94.2740	0.00
09/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3107	3	3	3	0.00
09/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	896	1	1	1	0.00
09/06/2025	R213 On 07-May-26			Bond Future	9.41	92.4367	92.2413	92.4367	0.00
09/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2732	3	3	3	0.00
09/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1335	1	1	1	0.00
09/06/2025	R213 On 06-August-26			Bond Future	9.55	94.0936	93.8950	94.0936	0.00
09/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2371	2	2	2	0.00
09/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1892	2	2	2	0.00
09/06/2025	R214 On 07-August-25			Bond Future	11.00	70.2301	69.7555	70.2301	6,556.00
09/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9673	10	10	10	0.00
09/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	4	0	0	0	0.00
09/06/2025	R214 On 06-November-25			Bond Future	11.10	68.2435	67.7602	68.2435	31,299.00
09/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3819	4	4	4	0.00
09/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	991	1	1	1	0.00
09/06/2025	R214 On 05-February-26			Bond Future	11.22	69.5053	69.0132	69.5053	0.00
09/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2725	3	3	3	0.00
09/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2487	2	2	2	0.00
09/06/2025	R214 On 07-May-26			Bond Future	11.33	67.4707	66.9698	67.4707	0.00
09/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3590	4	4	4	0.00
09/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2564	2	3	2	0.00
09/06/2025	R214 On 06-August-26			Bond Future	11.46	68.6793	68.1697	68.6793	0.00
09/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4974	5	5	5	0.00
09/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2430	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
09/06/2025	R248 On 07-August-25			Bond Future	11.33	83.6021	83.0272	83.6021	207,492.00
09/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11004	12	11	12	0.00
09/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	11	0	0	0	0.00
09/06/2025	R248 On 06-November-25			Bond Future	11.44	80.7235	80.1380	80.7235	18,439.00
09/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3559	4	4	4	0.00
09/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1663	1	2	1	0.00
09/06/2025	R248 On 05-February-26			Bond Future	11.57	82.2159	81.6198	82.2159	0.00
09/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2791	3	3	3	0.00
09/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3478	3	3	3	0.00
09/06/2025	R248 On 07-May-26			Bond Future	11.69	79.2704	78.6638	79.2704	260.00
09/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3852	4	4	4	0.00
09/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3668	3	4	3	0.00
09/06/2025	R248 On 06-August-26			Bond Future	11.83	80.6896	80.0724	80.6896	0.00
09/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6135	7	6	7	0.00
09/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2911	3	3	3	0.00
09/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00