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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/06/2025 TO: 10/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	2029 On 07-August-25			Bond Future	138.40	138.2727	138.4038	138.2727	5,425.00
10/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	994	1	1	1	0.00
10/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2029 On 06-November-25			Bond Future	139.58	139.4508	139.5844	139.4508	0.00
10/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	206	0	0	0	0.00
10/06/2025	2029 On 05-February-26			Bond Future	142.20	142.0631	142.1996	142.0631	0.00
10/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2090	2	2	2	0.00
10/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2029 On 07-May-26			Bond Future	143.36	143.2197	143.3592	143.2197	0.00
10/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1539	1	2	1	0.00
10/06/2025	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
10/06/2025	2029 On 06-August-26			Bond Future	145.97	145.8235	145.9661	145.8235	0.00
10/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1866	2	2	2	0.00
10/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2030 On 07-August-25			Bond Future	8.65	97.7058	97.8963	97.7058	122,742.00
10/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8366	8	8	8	0.00
10/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11541	11	12	11	0.00
10/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6314	6	6	6	1,054.00
10/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2173	2	2	2	300.00
10/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4085	4	4	4	0.00
10/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	850	1	1	1	300.00
10/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	146	0	0	0	0.00
10/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	21	0	0	0	300.00
10/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	592	1	1	1	0.00
10/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
10/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2	0	0	0	0.00
10/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2030 On 06-November-25			Bond Future	8.72	99.5305	99.7249	99.5305	0.00
10/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3054	3	3	3	0.00
10/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1104	1	1	1	300.00
10/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2201	2	2	2	300.00
10/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4634	4	5	4	0.00
10/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	115	0	0	0	300.00
10/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	506	1	1	1	0.00
10/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1100	1	1	1	0.00
10/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	296	0	0	0	0.00
10/06/2025	2030 On 05-February-26			Bond Future	8.81	97.3632	97.5614	97.3632	0.00
10/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2826	3	3	3	0.00
10/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	643	1	1	1	0.00
10/06/2025	2030 On 07-May-26			Bond Future	8.93	99.1330	99.3351	99.1330	0.00
10/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2463	2	2	2	0.00
10/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1056	1	1	1	0.00
10/06/2025	2030 On 06-August-26			Bond Future	9.08	96.9009	97.1070	96.9009	0.00
10/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1923	2	2	2	0.00
10/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1520	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
10/06/2025	2032 On 07-August-25			Bond Future	9.36	97.3067	97.6019	97.3067	124,948.00
10/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11471	11	11	11	0.00
10/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2795	3	3	3	300.00
10/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5606	5	6	5	0.00
10/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1145	1	1	1	300.00
10/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	307	0	0	0	0.00
10/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	51	0	0	0	300.00
10/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	962	1	1	1	0.00
10/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2032 On 06-November-25			Bond Future	9.45	94.9636	95.2645	94.9636	0.00
10/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4658	4	5	4	0.00
10/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1475	1	1	1	300.00
10/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2863	3	3	3	300.00
10/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6439	6	6	6	0.00
10/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	183	0	0	0	300.00
10/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	859	1	1	1	0.00
10/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1717	2	2	2	0.00
10/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	389	0	0	0	0.00
10/06/2025	2032 On 05-February-26			Bond Future	9.56	96.7194	97.0261	96.7194	0.00
10/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3673	3	4	3	0.00
10/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1077	1	1	1	0.00
10/06/2025	2032 On 07-May-26			Bond Future	9.68	94.3185	94.6311	94.3185	0.00
10/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3448	3	3	3	0.00
10/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1520	2	2	2	0.00
10/06/2025	2032 On 06-August-26			Bond Future	9.82	96.0079	96.3265	96.0079	0.00
10/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3245	3	3	3	0.00
10/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2036	2	2	2	0.00
10/06/2025	2033 On 07-August-25			Bond Future	130.60	130.7309	130.6034	130.7309	1,648.00
10/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1953	2	2	2	0.00
10/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2033 On 06-November-25			Bond Future	131.54	131.6657	131.5360	131.6657	5,288.00
10/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1604	1	2	1	0.00
10/06/2025	2033 On 05-February-26			Bond Future	134.00	134.1324	134.0005	134.1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1121	1	1	1	0.00
10/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2033 On 07-May-26			Bond Future	134.91	135.0405	134.9069	135.0405	0.00
10/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	253	0	0	0	0.00
10/06/2025	2033 On 06-August-26			Bond Future	137.36	137.4957	137.3601	137.4957	0.00
10/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3110	3	3	3	0.00
10/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2037 On 07-August-25			Bond Future	10.66	85.8664	86.1748	85.8664	139,306.00
10/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12403	12	12	12	0.00
10/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8302	8	8	8	0.00
10/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4518	4	5	4	0.00
10/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1000	1	1	1	2,341.00
10/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1256	1	1	1	200.00
10/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6529	6	7	6	0.00
10/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2876	3	3	3	0.00
10/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	535	0	1	0	2,541.00
10/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	873	1	1	1	300.00
10/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2574	2	3	2	300.00
10/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6579	6	7	6	0.00
10/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4666	4	5	4	7,500.00
10/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	183	0	0	0	7,500.00
10/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1812	2	2	2	0.00
10/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	60	0	0	0	300.00
10/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	599	1	1	1	0.00
10/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	503	1	1	1	2,541.00
10/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2436	3	2	3	0.00
10/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	62	0	0	0	2,541.00
10/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1365	2	1	2	0.00
10/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	199	0	0	0	2,541.00
10/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1642	2	2	2	0.00
10/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	21	0	0	0	2,541.00
10/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1	0	0	0	0.00
10/06/2025	2037 On 06-November-25			Bond Future	10.77	87.4699	87.7843	87.4699	0.00

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10/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5459	5	5	5	0.00
10/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2922	3	3	3	300.00
10/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7851	8	8	8	0.00
10/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1395	1	1	1	300.00
10/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1597	2	2	2	0.00
10/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	320	0	0	0	300.00
10/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2957	3	3	3	0.00
10/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	681	1	1	1	0.00
10/06/2025	2037 On 05-February-26			Bond Future	10.89	84.8289	85.1493	84.8289	0.00
10/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3716	4	4	4	0.00
10/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2727	3	3	3	1,970.00
10/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7988	8	8	8	0.00
10/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4442	4	4	4	1,030.00
10/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9980	10	10	10	0.00
10/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6260	6	6	6	0.00
10/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4293	4	4	4	0.00
10/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2014	2	2	2	1,930.00
10/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1686	2	2	2	1,930.00
10/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3372	4	3	4	0.00
10/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1011	1	1	1	1,930.00
10/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	409	0	0	0	1,030.00
10/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1620	2	2	2	0.00
10/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	659	1	1	1	1,970.00
10/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2660	3	3	3	0.00
10/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1980	2	2	2	0.00
10/06/2025	2037 On 07-May-26			Bond Future	11.02	86.3702	86.6968	86.3702	0.00
10/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4153	4	4	4	0.00
10/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8194	8	8	8	0.00
10/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3000	3	3	3	142.00
10/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1045	1	1	1	142.00
10/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3407	4	3	4	0.00
10/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2538	3	3	3	0.00
10/06/2025	2037 On 06-August-26			Bond Future	11.18	83.6578	83.9905	83.6578	0.00
10/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5285	5	5	5	0.00
10/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2481	3	2	3	0.00

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10/06/2025	2038 On 07-August-25			Bond Future	139.04	139.1761	139.0395	139.1761	2,397.00
10/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	520	0	1	0	0.00
10/06/2025	2038 On 06-November-25			Bond Future	141.67	141.8096	141.6706	141.8096	440.00
10/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2209	2	2	2	0.00
10/06/2025	2038 On 05-February-26			Bond Future	142.16	142.2985	142.1576	142.2985	0.00
10/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1042	1	1	1	0.00
10/06/2025	2038 On 07-May-26			Bond Future	144.78	144.9203	144.7775	144.9203	0.00
10/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	247	0	0	0	0.00
10/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2038 On 06-August-26			Bond Future	145.20	145.3525	145.2041	145.3525	0.00
10/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	484	1	0	1	0.00
10/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2040 On 07-August-25			Bond Future	11.06	85.4360	85.6069	85.4360	57,022.00
10/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12586	12	13	12	0.00
10/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9040	9	9	9	0.00
10/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	983	1	1	1	680.00
10/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1973	2	2	2	0.00
10/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3277	3	3	3	0.00
10/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1603	2	2	2	0.00
10/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	737	1	1	1	400.00
10/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2815	3	3	3	400.00
10/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5831	6	6	6	0.00
10/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1272	1	1	1	0.00
10/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4263	4	4	4	0.00
10/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7976	8	8	8	0.00
10/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	45	0	0	0	0.00
10/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	319	0	0	0	0.00
10/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1631	2	2	2	0.00
10/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	141	0	0	0	400.00
10/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	675	1	1	1	0.00
10/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2388	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1327	1	1	1	0.00
10/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	529	1	1	1	0.00
10/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1069	1	1	1	680.00
10/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1985	2	2	2	0.00
10/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	25	0	0	0	0.00
10/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2	0	0	0	0.00
10/06/2025	2040 On 06-November-25			Bond Future	11.17	87.0315	87.2057	87.0315	1,568.00
10/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4977	5	5	5	0.00
10/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	945	1	1	1	0.00
10/06/2025	2040 On 05-February-26			Bond Future	11.29	84.1318	84.3095	84.1318	0.00
10/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3657	4	4	4	0.00
10/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11108	11	11	11	0.00
10/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4920	5	5	5	475.00
10/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	406	0	0	0	475.00
10/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1789	2	2	2	0.00
10/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2468	3	2	3	0.00
10/06/2025	2040 On 07-May-26			Bond Future	11.43	85.6602	85.8414	85.6602	0.00
10/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4278	4	4	4	0.00
10/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6365	6	6	6	0.00
10/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4455	4	4	4	0.00
10/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1542	1	2	1	1,460.00
10/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7636	8	8	8	0.00
10/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5614	5	6	5	0.00
10/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2543	2	3	2	820.00
10/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2135	2	2	2	820.00
10/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4436	5	4	5	0.00
10/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1416	1	1	1	820.00
10/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2748	3	3	3	1,460.00
10/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6096	6	6	6	0.00
10/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1827	2	2	2	1,460.00
10/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2862	3	3	3	0.00
10/06/2025	2040 On 06-August-26			Bond Future	11.59	82.6841	82.8689	82.6841	0.00
10/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6070	6	6	6	0.00
10/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2635	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
10/06/2025	2044 On 07-August-25			Bond Future	11.33	80.2988	80.4722	80.2988	40,909.00
10/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11440	11	11	11	0.00
10/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	120	0	0	0	9,000.00
10/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1335	1	1	1	9,000.00
10/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3656	4	4	4	0.00
10/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5465	5	5	5	0.00
10/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	166	0	0	0	5,600.00
10/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	423	0	0	0	9,000.00
10/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1538	2	2	2	0.00
10/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4853	5	5	5	0.00
10/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5	0	0	0	0.00
10/06/2025	2044 On 06-November-25			Bond Future	11.44	81.7984	81.9751	81.7984	71,579.00
10/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4036	4	4	4	0.00
10/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5449	5	5	5	0.00
10/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4552	4	5	4	0.00
10/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5679	6	6	6	0.00
10/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	824	1	1	1	5,800.00
10/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1151	1	1	1	5,800.00
10/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	881	1	1	1	5,600.00
10/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1350	1	1	1	0.00
10/06/2025	2044 On 05-February-26			Bond Future	11.57	78.9271	79.1074	78.9271	0.00
10/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3040	3	3	3	0.00
10/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3085	3	3	3	0.00
10/06/2025	2044 On 07-May-26			Bond Future	11.70	80.3608	80.5446	80.3608	0.00
10/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3897	4	4	4	0.00
10/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3304	3	3	3	0.00
10/06/2025	2044 On 06-August-26			Bond Future	11.85	77.4150	77.6023	77.4150	0.00
10/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5977	6	6	6	0.00
10/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2704	3	3	3	0.00
10/06/2025	2046 On 07-August-25			Bond Future	119.53	119.5180	119.5259	119.5180	12,424.00
10/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	836	1	1	1	0.00
10/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2046 On 06-November-25			Bond Future	119.53	119.5192	119.5274	119.5192	7,518.00
10/06/2025	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
10/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5883	6	6	6	0.00
10/06/2025	2046 On 05-February-26			Bond Future	121.77	121.7580	121.7665	121.7580	0.00
10/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	116	0	0	0	0.00
10/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2046 On 07-May-26			Bond Future	121.71	121.7044	121.7134	121.7044	0.00
10/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3237	3	3	3	0.00
10/06/2025	2046 On 06-August-26			Bond Future	123.93	123.9154	123.9252	123.9154	0.00
10/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1545	2	2	2	0.00
10/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 07-August-25			Bond Future	118.47	117.9724	118.4695	117.9724	10,256.00
10/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1421	2	1	2	0.00
10/06/2025	2050 On 06-November-25			Bond Future	120.71	120.2047	120.7114	120.2047	4,109.00
10/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3709	4	4	4	0.00
10/06/2025	2050 On 05-February-26			Bond Future	120.56	120.0416	120.5582	120.0416	0.00
10/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2262	3	2	3	0.00
10/06/2025	2050 On 07-May-26			Bond Future	122.78	122.2532	122.7799	122.2532	0.00
10/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1290	2	1	2	0.00
10/06/2025	2050 On 06-August-26			Bond Future	122.55	122.0210	122.5548	122.0210	0.00
10/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
10/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	715	1	1	1	0.00
10/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	AL37 On 07-August-25			Index Future	1146.26	1143.4580	1146.2580	1143.4580	0.00
10/06/2025	AL37 On 06-November-25			Index Future	1167.68	1164.8220	1167.6770	1164.8220	0.00
10/06/2025	AL37 On 05-February-26			Index Future	1189.29	1186.3800	1189.2900	1186.3800	0.00
10/06/2025	AL37 On 07-May-26			Index Future	1210.96	1207.9950	1210.9620	1207.9950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	AL37 On 06-August-26			Index Future	1232.51	1229.4820	1232.5050	1229.4820	0.00
10/06/2025	AL7T On 07-August-25			Index Future	1380.08	1374.8170	1380.0750	1374.8170	0.00
10/06/2025	AL7T On 06-November-25			Index Future	1405.86	1400.5030	1405.8630	1400.5030	0.00
10/06/2025	AL7T On 05-February-26			Index Future	1431.89	1426.4230	1431.8850	1426.4230	0.00
10/06/2025	AL7T On 07-May-26			Index Future	1457.98	1452.4110	1457.9770	1452.4110	0.00
10/06/2025	AL7T On 06-August-26			Index Future	1483.92	1478.2450	1483.9150	1478.2450	0.00
10/06/2025	ALBI On 07-August-25			Index Future	1175.37	1172.5150	1175.3730	1172.5150	77.00
10/06/2025	ALBI On 06-November-25			Index Future	1197.34	1194.4220	1197.3360	1194.4220	0.00
10/06/2025	ALBI On 05-February-26			Index Future	1219.50	1216.5270	1219.4990	1216.5270	0.00
10/06/2025	ALBI On 07-May-26			Index Future	1241.72	1238.6910	1241.7210	1238.6910	0.00
10/06/2025	ALBI On 06-August-26			Index Future	1263.81	1260.7240	1263.8120	1260.7240	0.00
10/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/06/2025	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
10/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	ES33 On 07-August-25			Bond Future	10.82	85.1165	85.4359	85.1165	0.00
10/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11631	11	12	11	0.00
10/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES33 On 06-November-25			Bond Future	10.96	82.9324	83.2581	82.9324	0.00
10/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4608	4	5	4	0.00
10/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES33 On 05-February-26			Bond Future	11.12	84.4852	84.8173	84.4852	0.00
10/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1622	1	2	1	0.00
10/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES33 On 07-May-26			Bond Future	11.29	82.2460	82.5844	82.2460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1704	1	2	1	0.00
10/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES33 On 06-August-26			Bond Future	11.48	83.7373	84.0822	83.7373	0.00
10/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2214	2	2	2	0.00
10/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES42 On 07-August-25			Bond Future	11.54	79.8988	80.1846	79.8988	0.00
10/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11912	12	12	12	0.00
10/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES42 On 06-November-25			Bond Future	11.67	77.1457	77.4370	77.1457	0.00
10/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4103	4	4	4	0.00
10/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES42 On 05-February-26			Bond Future	11.80	78.5895	78.8865	78.5895	0.00
10/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	287	0	0	0	0.00
10/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES42 On 07-May-26			Bond Future	11.95	75.7715	76.0742	75.7715	0.00
10/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1433	1	1	1	0.00
10/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/06/2025	ES42 On 06-August-26			Bond Future	12.10	77.1431	77.4516	77.1431	0.00
10/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2977	3	3	3	0.00
10/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/06/2025	GOVI On 07-August-25			GOVI	1157.11	1154.3730	1157.1060	1154.3730	610.00
10/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1461060	143	146	143	0.00
10/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/06/2025	GOVI On 06-November-25			GOVI	1178.73	1175.9420	1178.7280	1175.9420	0.00
10/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	667280	64	67	64	0.00
10/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/06/2025	GOVI On 05-February-26			GOVI	1200.55	1197.7050	1200.5460	1197.7050	0.00
10/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	505460	48	51	48	0.00
10/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/06/2025	GOVI On 07-May-26			GOVI	1222.42	1219.5260	1222.4220	1219.5260	0.00
10/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	454220	43	45	43	0.00
10/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/06/2025	GOVI On 06-August-26			GOVI	1244.17	1241.2180	1244.1700	1241.2180	0.00
10/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	551700	52	55	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2025	IGOV On 07-August-25			Index Future	381.03	380.9660	381.0330	380.9660	746.00
10/06/2025	IGOV On 06-November-25			Index Future	388.25	388.1770	388.2460	388.1770	8.00
10/06/2025	IGOV On 05-February-26			Index Future	395.52	395.4520	395.5230	395.4520	0.00
10/06/2025	IGOV On 07-May-26			Index Future	402.82	402.7460	402.8200	402.7460	0.00
10/06/2025	IGOV On 06-August-26			Index Future	410.07	409.9980	410.0740	409.9980	0.00
10/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/06/2025	R033 On 07-August-25			Bond Future	9.55	105.6789	106.0192	105.6789	7,026.00
10/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4282	4	4	4	0.00
10/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	186	0	0	0	0.00
10/06/2025	R033 On 06-November-25			Bond Future	9.65	102.6097	102.9565	102.6097	0.00
10/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4172	4	4	4	0.00
10/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	671	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
10/06/2025	R033 On 05-February-26			Bond Future	9.76	104.5067	104.8602	104.5067	0.00
10/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4708	4	5	4	0.00
10/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1058	1	1	1	0.00
10/06/2025	R033 On 07-May-26			Bond Future	9.88	101.3635	101.7238	101.3635	0.00
10/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4198	4	4	4	0.00
10/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1762	2	2	2	0.00
10/06/2025	R033 On 06-August-26			Bond Future	10.02	103.1783	103.5455	103.1783	0.00
10/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3594	3	4	3	0.00
10/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2503	3	3	3	0.00
10/06/2025	R035 On 07-August-25			Bond Future	10.13	95.9900	96.3775	95.9900	86,387.00
10/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13006	13	13	13	0.00
10/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2235	2	2	2	0.00
10/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4459	4	4	4	0.00
10/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2983	3	3	3	300.00
10/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6631	6	7	6	0.00
10/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1141	1	1	1	300.00
10/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6431	6	6	6	0.00
10/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	72	0	0	0	17,500.00
10/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	478	1	0	1	0.00
10/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	64	0	0	0	300.00
10/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1451	2	1	2	0.00
10/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	213	0	0	0	8,500.00
10/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	730	1	1	1	50.00
10/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R035 On 06-November-25			Bond Future	10.24	93.2796	93.6745	93.2796	10,086.00
10/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5685	5	6	5	0.00
10/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2860	3	3	3	0.00
10/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3525	3	4	3	0.00
10/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1747	2	2	2	0.00
10/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	865	1	1	1	250.00
10/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6711	6	7	6	0.00
10/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9095	9	9	9	0.00
10/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4611	4	5	4	250.00
10/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6801	6	7	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
10/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1557	1	2	1	300.00
10/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3149	3	3	3	300.00
10/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7805	7	8	7	0.00
10/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1147	1	1	1	2,000.00
10/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2549	2	3	2	2,000.00
10/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2651	2	3	2	2,000.00
10/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4570	4	5	4	2,000.00
10/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9280	9	9	9	0.00
10/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	156	0	0	0	2,000.00
10/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	765	1	1	1	0.00
10/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1542	2	2	2	0.00
10/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1605	2	2	2	0.00
10/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3016	3	3	3	0.00
10/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	255	0	0	0	300.00
10/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1274	1	1	1	0.00
10/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2457	3	2	3	0.00
10/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	357	0	0	0	250.00
10/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	754	1	1	1	0.00
10/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	166	0	0	0	250.00
10/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	368	0	0	0	2,000.00
10/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2251	2	2	2	250.00
10/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3542	4	4	4	0.00
10/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1109	1	1	1	8,500.00
10/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1421	2	1	2	250.00
10/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	521	1	1	1	0.00
10/06/2025	R035 On 05-February-26			Bond Future	10.36	95.0045	95.4069	95.0045	0.00
10/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3996	4	4	4	0.00
10/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2830	3	3	3	2,000.00
10/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4542	4	5	4	2,000.00
10/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10715	10	11	10	0.00
10/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4767	4	5	4	0.00
10/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1357	1	1	1	0.00
10/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	249	0	0	0	2,000.00
10/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1444	2	1	2	0.00
10/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2387	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1683	2	2	2	0.00
10/06/2025	R035 On 07-May-26			Bond Future	10.48	92.2288	92.6388	92.2288	0.00
10/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4215	4	4	4	0.00
10/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2237	2	2	2	0.00
10/06/2025	R035 On 06-August-26			Bond Future	10.62	93.8811	94.2989	93.8811	0.00
10/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4682	4	5	4	0.00
10/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2464	3	2	3	0.00
10/06/2025	R038 On 07-August-25			Bond Future	10.71	104.6308	105.0626	104.6308	6,513.00
10/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3953	4	4	4	0.00
10/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	411	1	0	1	0.00
10/06/2025	R038 On 06-November-25			Bond Future	10.83	101.1006	101.5408	101.1006	0.00
10/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4145	4	4	4	0.00
10/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9734	9	10	9	0.00
10/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3028	3	3	3	1,770.00
10/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	301	0	0	0	1,770.00
10/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2014	2	2	2	0.00
10/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1424	2	1	2	0.00
10/06/2025	R038 On 05-February-26			Bond Future	10.95	102.9696	103.4181	102.9696	0.00
10/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5025	5	5	5	0.00
10/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1892	2	2	2	0.00
10/06/2025	R038 On 07-May-26			Bond Future	11.09	99.3569	99.8139	99.3569	0.00
10/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4843	5	5	5	0.00
10/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2878	3	3	3	0.00
10/06/2025	R038 On 06-August-26			Bond Future	11.24	101.1350	101.6006	101.1350	0.00
10/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6102	6	6	6	0.00
10/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2858	3	3	3	0.00
10/06/2025	R053 On 07-August-25			Bond Future	11.20	107.5711	107.8500	107.5711	22,800.00
10/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15025	15	15	15	0.00
10/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	9	0	0	0	0.00
10/06/2025	R053 On 06-November-25			Bond Future	11.31	103.7177	104.0019	103.7177	0.00
10/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5574	5	6	5	0.00
10/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1786	2	2	2	0.00
10/06/2025	R053 On 05-February-26			Bond Future	11.42	105.6349	105.9247	105.6349	0.00
10/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4478	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
10/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3887	4	4	4	0.00
10/06/2025	R053 On 07-May-26			Bond Future	11.54	101.6935	101.9889	101.6935	0.00
10/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5494	5	5	5	0.00
10/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4280	4	4	4	0.00
10/06/2025	R053 On 06-August-26			Bond Future	11.68	103.5130	103.8141	103.5130	0.00
10/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8372	8	8	8	0.00
10/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3670	4	4	4	0.00
10/06/2025	R186 On 07-August-25			Bond Future	7.88	104.7557	104.7787	104.7557	179,920.00
10/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2292	2	2	2	0.00
10/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1712	2	2	2	1,983.00
10/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3004	3	3	3	0.00
10/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
10/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
10/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R186 On 06-November-25			Bond Future	7.96	106.7126	106.7361	106.7126	7,266.00
10/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	363	0	0	0	0.00
10/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	178	0	0	0	0.00
10/06/2025	R186 On 05-February-26			Bond Future	8.10	103.3813	103.4056	103.3813	0.00
10/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	470	0	0	0	0.00
10/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	197	0	0	0	0.00
10/06/2025	R186 On 07-May-26			Bond Future	8.43	105.2611	105.2861	105.2611	0.00
10/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	361	0	0	0	0.00
10/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	205	0	0	0	0.00
10/06/2025	R186 On 06-August-26			Bond Future	9.25	101.8426	101.8685	101.8426	0.00
10/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	88	0	0	0	0.00
10/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	328	0	0	0	0.00
10/06/2025	R202 On 07-August-25			Bond Future	268.73	269.3820	268.7258	269.3820	573.00
10/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
10/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2874	2	3	2	0.00
10/06/2025	R202 On 06-November-25			Bond Future	273.81	274.4795	273.8115	274.4795	460.00
10/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
10/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1829	1	2	1	0.00
10/06/2025	R202 On 05-February-26			Bond Future	273.60	274.2811	273.6011	274.2811	0.00
10/06/2025	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
10/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4219	4	4	4	0.00
10/06/2025	R202 On 07-May-26			Bond Future	278.64	279.3355	278.6438	279.3355	0.00
10/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1094	2	1	2	0.00
10/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R202 On 06-August-26			Bond Future	278.28	278.9854	278.2781	278.9854	0.00
10/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
10/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	582	0	1	0	0.00
10/06/2025	R209 On 07-August-25			Bond Future	10.40	75.6056	75.9556	75.6056	11,125.00
10/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10678	10	11	10	0.00
10/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1	0	0	0	0.00
10/06/2025	R209 On 06-November-25			Bond Future	10.50	73.8658	74.2224	73.8658	6,367.00
10/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4476	4	4	4	0.00
10/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	683	1	1	1	0.00
10/06/2025	R209 On 05-February-26			Bond Future	10.61	75.2315	75.5950	75.2315	0.00
10/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3316	3	3	3	0.00
10/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1732	2	2	2	0.00
10/06/2025	R209 On 07-May-26			Bond Future	10.73	73.4483	73.8186	73.4483	0.00
10/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3788	4	4	4	0.00
10/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2139	2	2	2	0.00
10/06/2025	R209 On 06-August-26			Bond Future	10.86	74.7640	75.1413	74.7640	0.00
10/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4632	4	5	4	0.00
10/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2158	2	2	2	0.00
10/06/2025	R210 On 07-August-25			Bond Future	249.25	249.3041	249.2514	249.3041	967.00
10/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	811	1	1	1	0.00
10/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R210 On 06-November-25			Bond Future	250.54	250.5954	250.5416	250.5954	300.00
10/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
10/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1598	2	2	2	0.00
10/06/2025	R210 On 05-February-26			Bond Future	255.24	255.2895	255.2354	255.2895	0.00
10/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2135	2	2	2	0.00
10/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R210 On 07-May-26			Bond Future	256.46	256.5121	256.4579	256.5121	0.00
10/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1058	1	1	1	0.00
10/06/2025	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
10/06/2025	R210 On 06-August-26			Bond Future	261.12	261.1744	261.1202	261.1744	0.00
10/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1280	1	1	1	0.00
10/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R213 On 07-August-25			Bond Future	9.03	94.1665	94.4012	94.1665	17,703.00
10/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9934	10	10	10	0.00
10/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
10/06/2025	R213 On 06-November-25			Bond Future	9.12	92.3735	92.6128	92.3735	77,823.00
10/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3877	4	4	4	0.00
10/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	334	0	0	0	0.00
10/06/2025	R213 On 05-February-26			Bond Future	9.22	94.0819	94.3258	94.0819	0.00
10/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3277	3	3	3	0.00
10/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	821	1	1	1	0.00
10/06/2025	R213 On 07-May-26			Bond Future	9.34	92.2413	92.4899	92.2413	0.00
10/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2886	3	3	3	0.00
10/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1241	1	1	1	0.00
10/06/2025	R213 On 06-August-26			Bond Future	9.48	93.8950	94.1485	93.8950	0.00
10/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2509	2	3	2	0.00
10/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1777	2	2	2	0.00
10/06/2025	R214 On 07-August-25			Bond Future	10.95	69.7555	70.0153	69.7555	6,540.00
10/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9931	10	10	10	0.00
10/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3	0	0	0	0.00
10/06/2025	R214 On 06-November-25			Bond Future	11.05	67.7602	68.0250	67.7602	31,299.00
10/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4005	4	4	4	0.00
10/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	913	1	1	1	0.00
10/06/2025	R214 On 05-February-26			Bond Future	11.16	69.0132	69.2830	69.0132	0.00
10/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2866	3	3	3	0.00
10/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2358	2	2	2	0.00
10/06/2025	R214 On 07-May-26			Bond Future	11.28	66.9698	67.2449	66.9698	0.00
10/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3746	4	4	4	0.00
10/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2444	3	2	3	0.00
10/06/2025	R214 On 06-August-26			Bond Future	11.41	68.1697	68.4499	68.1697	0.00
10/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5150	5	5	5	0.00
10/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2326	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
10/06/2025	R248 On 07-August-25			Bond Future	11.30	83.0272	83.2057	83.0272	207,492.00
10/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11180	11	11	11	0.00
10/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	9	0	0	0	0.00
10/06/2025	R248 On 06-November-25			Bond Future	11.42	80.1380	80.3201	80.1380	18,439.00
10/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3667	4	4	4	0.00
10/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1589	2	2	2	0.00
10/06/2025	R248 On 05-February-26			Bond Future	11.54	81.6198	81.8054	81.6198	0.00
10/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2875	3	3	3	0.00
10/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3377	3	3	3	0.00
10/06/2025	R248 On 07-May-26			Bond Future	11.66	78.6638	78.8530	78.6638	260.00
10/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3948	4	4	4	0.00
10/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3575	4	4	4	0.00
10/06/2025	R248 On 06-August-26			Bond Future	11.80	80.0724	80.2653	80.0724	0.00
10/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6254	6	6	6	0.00
10/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2838	3	3	3	0.00
10/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00