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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/06/2025 TO: 11/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	2029 On 07-August-25			Bond Future	138.33	138.4038	138.3340	138.4038	5,425.00
11/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	924	1	1	1	0.00
11/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2029 On 06-November-25			Bond Future	139.51	139.5844	139.5149	139.5844	0.00
11/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	275	0	0	0	0.00
11/06/2025	2029 On 05-February-26			Bond Future	142.13	142.1996	142.1303	142.1996	0.00
11/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2020	2	2	2	0.00
11/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2029 On 07-May-26			Bond Future	143.29	143.3592	143.2908	143.3592	0.00
11/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1471	2	1	2	0.00
11/06/2025	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
11/06/2025	2029 On 06-August-26			Bond Future	145.90	145.9661	145.8985	145.9661	0.00
11/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1798	2	2	2	0.00
11/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2030 On 07-August-25			Bond Future	8.68	97.8963	97.7965	97.8963	122,333.00
11/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8266	8	8	8	0.00
11/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11441	12	11	12	0.00
11/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6214	6	6	6	1,054.00
11/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2084	2	2	2	300.00
11/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3986	4	4	4	0.00
11/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	789	1	1	1	300.00
11/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	157	0	0	0	0.00
11/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	22	0	0	0	300.00
11/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	630	1	1	1	0.00
11/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
11/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2	0	0	0	0.00
11/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2030 On 06-November-25			Bond Future	8.75	99.7249	99.6240	99.7249	0.00
11/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2968	3	3	3	0.00
11/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1050	1	1	1	300.00
11/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2125	2	2	2	300.00
11/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4540	5	5	5	0.00
11/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	122	0	0	0	300.00
11/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	531	1	1	1	0.00
11/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1147	1	1	1	0.00
11/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	311	0	0	0	0.00
11/06/2025	2030 On 05-February-26			Bond Future	8.84	97.5614	97.4598	97.5614	0.00
11/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2750	3	3	3	0.00
11/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	669	1	1	1	0.00
11/06/2025	2030 On 07-May-26			Bond Future	8.96	99.3351	99.2328	99.3351	0.00
11/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2396	2	2	2	0.00
11/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1091	1	1	1	0.00
11/06/2025	2030 On 06-August-26			Bond Future	9.11	97.1070	97.0043	97.1070	0.00
11/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1865	2	2	2	0.00
11/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1565	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
11/06/2025	2032 On 07-August-25			Bond Future	9.38	97.6019	97.4990	97.6019	124,784.00
11/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11368	11	11	11	0.00
11/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2705	3	3	3	300.00
11/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5504	6	6	6	0.00
11/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1081	1	1	1	300.00
11/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	320	0	0	0	0.00
11/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	52	0	0	0	300.00
11/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1002	1	1	1	0.00
11/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2032 On 06-November-25			Bond Future	9.48	95.2645	95.1604	95.2645	0.00
11/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4567	5	5	5	0.00
11/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1420	1	1	1	300.00
11/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2786	3	3	3	300.00
11/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6341	6	6	6	0.00
11/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	189	0	0	0	300.00
11/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	887	1	1	1	0.00
11/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1766	2	2	2	0.00
11/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	403	0	0	0	0.00
11/06/2025	2032 On 05-February-26			Bond Future	9.58	97.0261	96.9211	97.0261	0.00
11/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3596	4	4	4	0.00
11/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1106	1	1	1	0.00
11/06/2025	2032 On 07-May-26			Bond Future	9.70	94.6311	94.5254	94.6311	0.00
11/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3377	3	3	3	0.00
11/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1555	2	2	2	0.00
11/06/2025	2032 On 06-August-26			Bond Future	9.85	96.3265	96.2202	96.3265	0.00
11/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3180	3	3	3	0.00
11/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2078	2	2	2	0.00
11/06/2025	2033 On 07-August-25			Bond Future	130.50	130.6034	130.5007	130.6034	1,648.00
11/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1851	2	2	2	0.00
11/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2033 On 06-November-25			Bond Future	131.43	131.5360	131.4326	131.5360	5,288.00
11/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1707	2	2	2	0.00
11/06/2025	2033 On 05-February-26			Bond Future	133.90	134.0005	133.8965	134.0005	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
11/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1017	1	1	1	0.00
11/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2033 On 07-May-26			Bond Future	134.80	134.9069	134.8029	134.9069	0.00
11/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	357	0	0	0	0.00
11/06/2025	2033 On 06-August-26			Bond Future	137.26	137.3601	137.2562	137.3601	0.00
11/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3006	3	3	3	0.00
11/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2037 On 07-August-25			Bond Future	10.69	86.1748	85.9942	86.1748	139,306.00
11/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12222	12	12	12	0.00
11/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8123	8	8	8	0.00
11/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4351	5	4	5	0.00
11/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	914	1	1	1	2,341.00
11/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1157	1	1	1	200.00
11/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6352	7	6	7	0.00
11/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2730	3	3	3	0.00
11/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	477	1	0	1	2,541.00
11/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	793	1	1	1	300.00
11/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2435	3	2	3	300.00
11/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6403	7	6	7	0.00
11/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4498	5	4	5	7,500.00
11/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	196	0	0	0	7,500.00
11/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1913	2	2	2	0.00
11/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	64	0	0	0	300.00
11/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	640	1	1	1	0.00
11/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	538	1	1	1	2,541.00
11/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2559	2	3	2	0.00
11/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	66	0	0	0	2,541.00
11/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1447	1	1	1	0.00
11/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	213	0	0	0	2,541.00
11/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1736	2	2	2	0.00
11/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	23	0	0	0	2,541.00
11/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1	0	0	0	0.00
11/06/2025	2037 On 06-November-25			Bond Future	10.80	87.7843	87.6011	87.7843	0.00

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11/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5307	5	5	5	0.00
11/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2804	3	3	3	300.00
11/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7683	8	8	8	0.00
11/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1317	1	1	1	300.00
11/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1662	2	2	2	0.00
11/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	335	0	0	0	300.00
11/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3063	3	3	3	0.00
11/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	712	1	1	1	0.00
11/06/2025	2037 On 05-February-26			Bond Future	10.92	85.1493	84.9636	85.1493	0.00
11/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3597	4	4	4	0.00
11/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2626	3	3	3	1,970.00
11/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7827	8	8	8	0.00
11/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4313	4	4	4	1,030.00
11/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9810	10	10	10	0.00
11/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6111	6	6	6	0.00
11/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4166	4	4	4	0.00
11/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1929	2	2	2	1,930.00
11/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1745	2	2	2	1,930.00
11/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3473	3	3	3	0.00
11/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1048	1	1	1	1,930.00
11/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	425	0	0	0	1,030.00
11/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1676	2	2	2	0.00
11/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	685	1	1	1	1,970.00
11/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2744	3	3	3	0.00
11/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2047	2	2	2	0.00
11/06/2025	2037 On 07-May-26			Bond Future	11.06	86.6968	86.5087	86.6968	0.00
11/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4036	4	4	4	0.00
11/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8039	8	8	8	0.00
11/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2902	3	3	3	142.00
11/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1078	1	1	1	142.00
11/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3497	3	3	3	0.00
11/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2610	3	3	3	0.00
11/06/2025	2037 On 06-August-26			Bond Future	11.21	83.9905	83.8004	83.9905	0.00
11/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5160	5	5	5	0.00
11/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2546	2	3	2	0.00

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11/06/2025	2038 On 07-August-25			Bond Future	139.08	139.0395	139.0774	139.0395	2,397.00
11/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	483	1	0	1	0.00
11/06/2025	2038 On 06-November-25			Bond Future	141.71	141.6706	141.7104	141.6706	440.00
11/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2170	2	2	2	0.00
11/06/2025	2038 On 05-February-26			Bond Future	142.20	142.1576	142.2001	142.1576	0.00
11/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1000	1	1	1	0.00
11/06/2025	2038 On 07-May-26			Bond Future	144.82	144.7775	144.8224	144.7775	0.00
11/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	292	0	0	0	0.00
11/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2038 On 06-August-26			Bond Future	145.26	145.2041	145.2569	145.2041	0.00
11/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	537	0	1	0	0.00
11/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2040 On 07-August-25			Bond Future	11.08	85.6069	85.4457	85.6069	56,909.00
11/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12425	13	12	13	0.00
11/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8880	9	9	9	0.00
11/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	908	1	1	1	680.00
11/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1864	2	2	2	0.00
11/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3144	3	3	3	0.00
11/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1505	2	2	2	0.00
11/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	675	1	1	1	400.00
11/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2688	3	3	3	400.00
11/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5677	6	6	6	0.00
11/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1185	1	1	1	0.00
11/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4118	4	4	4	0.00
11/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7817	8	8	8	0.00
11/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	47	0	0	0	0.00
11/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	335	0	0	0	0.00
11/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1706	2	2	2	0.00
11/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	149	0	0	0	400.00
11/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	709	1	1	1	0.00
11/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2487	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
11/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1391	1	1	1	0.00
11/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	557	1	1	1	0.00
11/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1122	1	1	1	680.00
11/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2072	2	2	2	0.00
11/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	26	0	0	0	0.00
11/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2	0	0	0	0.00
11/06/2025	2040 On 06-November-25			Bond Future	11.20	87.2057	87.0423	87.2057	1,568.00
11/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4848	5	5	5	0.00
11/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	979	1	1	1	0.00
11/06/2025	2040 On 05-February-26			Bond Future	11.32	84.3095	84.1439	84.3095	0.00
11/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3556	4	4	4	0.00
11/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10955	11	11	11	0.00
11/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4803	5	5	5	475.00
11/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	418	0	0	0	475.00
11/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1838	2	2	2	0.00
11/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2532	2	3	2	0.00
11/06/2025	2040 On 07-May-26			Bond Future	11.46	85.8414	85.6739	85.8414	0.00
11/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4175	4	4	4	0.00
11/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6242	6	6	6	0.00
11/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4350	4	4	4	0.00
11/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1486	2	1	2	1,460.00
11/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7504	8	8	8	0.00
11/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5498	6	5	6	0.00
11/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2466	3	2	3	820.00
11/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2186	2	2	2	820.00
11/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4527	4	5	4	0.00
11/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1451	1	1	1	820.00
11/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2811	3	3	3	1,460.00
11/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6208	6	6	6	0.00
11/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1871	2	2	2	1,460.00
11/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2928	3	3	3	0.00
11/06/2025	2040 On 06-August-26			Bond Future	11.61	82.8689	82.6997	82.8689	0.00
11/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5955	6	6	6	0.00
11/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2689	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2044 On 07-August-25			Bond Future	11.36	80.4722	80.3087	80.4722	40,909.00
11/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11276	11	11	11	0.00
11/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	104	0	0	0	9,000.00
11/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1245	1	1	1	9,000.00
11/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3516	4	4	4	0.00
11/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5310	5	5	5	0.00
11/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	175	0	0	0	5,600.00
11/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	446	0	0	0	9,000.00
11/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1612	2	2	2	0.00
11/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5000	5	5	5	0.00
11/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	6	0	0	0	0.00
11/06/2025	2044 On 06-November-25			Bond Future	11.47	81.9751	81.8092	81.9751	71,579.00
11/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3916	4	4	4	0.00
11/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5315	5	5	5	0.00
11/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4426	5	4	5	0.00
11/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5543	6	6	6	0.00
11/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	853	1	1	1	5,800.00
11/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1191	1	1	1	5,800.00
11/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	912	1	1	1	5,600.00
11/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1395	1	1	1	0.00
11/06/2025	2044 On 05-February-26			Bond Future	11.59	79.1074	78.9393	79.1074	0.00
11/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2947	3	3	3	0.00
11/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3160	3	3	3	0.00
11/06/2025	2044 On 07-May-26			Bond Future	11.73	80.5446	80.3745	80.5446	0.00
11/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3799	4	4	4	0.00
11/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3376	3	3	3	0.00
11/06/2025	2044 On 06-August-26			Bond Future	11.88	77.6023	77.4304	77.6023	0.00
11/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5861	6	6	6	0.00
11/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2760	3	3	3	0.00
11/06/2025	2046 On 07-August-25			Bond Future	119.99	119.5259	119.9945	119.5259	12,424.00
11/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1304	1	1	1	0.00
11/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2046 On 06-November-25			Bond Future	120.01	119.5274	120.0063	119.5274	7,518.00
11/06/2025	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
11/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5404	6	5	6	0.00
11/06/2025	2046 On 05-February-26			Bond Future	122.26	121.7665	122.2558	121.7665	0.00
11/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	606	0	1	0	0.00
11/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2046 On 07-May-26			Bond Future	122.21	121.7134	122.2141	121.7134	0.00
11/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2736	3	3	3	0.00
11/06/2025	2046 On 06-August-26			Bond Future	124.44	123.9252	124.4367	123.9252	0.00
11/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2057	2	2	2	0.00
11/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 07-August-25			Bond Future	118.70	118.4695	118.6984	118.4695	10,256.00
11/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1192	1	1	1	0.00
11/06/2025	2050 On 06-November-25			Bond Future	120.95	120.7114	120.9457	120.7114	4,109.00
11/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3474	4	3	4	0.00
11/06/2025	2050 On 05-February-26			Bond Future	120.80	120.5582	120.7986	120.5582	0.00
11/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2021	2	2	2	0.00
11/06/2025	2050 On 07-May-26			Bond Future	123.03	122.7799	123.0263	122.7799	0.00
11/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1044	1	1	1	0.00
11/06/2025	2050 On 06-August-26			Bond Future	122.81	122.5548	122.8118	122.5548	0.00
11/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
11/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	458	1	0	1	0.00
11/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	AL37 On 07-August-25			Index Future	1144.91	1146.2580	1144.9140	1146.2580	0.00
11/06/2025	AL37 On 06-November-25			Index Future	1166.31	1167.6770	1166.3100	1167.6770	0.00
11/06/2025	AL37 On 05-February-26			Index Future	1187.90	1189.2900	1187.9010	1189.2900	0.00
11/06/2025	AL37 On 07-May-26			Index Future	1209.55	1210.9620	1209.5510	1210.9620	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
11/06/2025	AL37 On 06-August-26			Index Future	1231.07	1232.5050	1231.0730	1232.5050	0.00
11/06/2025	AL7T On 07-August-25			Index Future	1377.56	1380.0750	1377.5580	1380.0750	0.00
11/06/2025	AL7T On 06-November-25			Index Future	1403.30	1405.8630	1403.3010	1405.8630	0.00
11/06/2025	AL7T On 05-February-26			Index Future	1429.28	1431.8850	1429.2800	1431.8850	0.00
11/06/2025	AL7T On 07-May-26			Index Future	1455.33	1457.9770	1455.3290	1457.9770	0.00
11/06/2025	AL7T On 06-August-26			Index Future	1481.23	1483.9150	1481.2250	1483.9150	0.00
11/06/2025	ALBI On 07-August-25			Index Future	1173.44	1175.3730	1173.4420	1175.3730	77.00
11/06/2025	ALBI On 06-November-25			Index Future	1195.37	1197.3360	1195.3710	1197.3360	0.00
11/06/2025	ALBI On 05-February-26			Index Future	1217.50	1219.4990	1217.5000	1219.4990	0.00
11/06/2025	ALBI On 07-May-26			Index Future	1239.69	1241.7210	1239.6900	1241.7210	0.00
11/06/2025	ALBI On 06-August-26			Index Future	1261.75	1263.8120	1261.7490	1263.8120	0.00
11/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/06/2025	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
11/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	ES33 On 07-August-25			Bond Future	10.84	85.4359	85.3667	85.4359	0.00
11/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11562	12	12	12	0.00
11/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES33 On 06-November-25			Bond Future	10.98	83.2581	83.1883	83.2581	0.00
11/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4538	5	5	5	0.00
11/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES33 On 05-February-26			Bond Future	11.13	84.8173	84.7471	84.8173	0.00
11/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1552	2	2	2	0.00
11/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES33 On 07-May-26			Bond Future	11.30	82.5844	82.5140	82.5844	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
11/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1633	2	2	2	0.00
11/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES33 On 06-August-26			Bond Future	11.50	84.0822	84.0118	84.0822	0.00
11/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2143	2	2	2	0.00
11/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES42 On 07-August-25			Bond Future	11.55	80.1846	80.1239	80.1846	0.00
11/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11852	12	12	12	0.00
11/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES42 On 06-November-25			Bond Future	11.68	77.4370	77.3758	77.4370	0.00
11/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4042	4	4	4	0.00
11/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES42 On 05-February-26			Bond Future	11.81	78.8865	78.8250	78.8865	0.00
11/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	225	0	0	0	0.00
11/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES42 On 07-May-26			Bond Future	11.96	76.0742	76.0126	76.0742	0.00
11/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1371	1	1	1	0.00
11/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
11/06/2025	ES42 On 06-August-26			Bond Future	12.11	77.4516	77.3901	77.4516	0.00
11/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2916	3	3	3	0.00
11/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
11/06/2025	GOVI On 07-August-25			GOVI	1155.28	1157.1060	1155.2770	1157.1060	610.00
11/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1442770	146	144	146	0.00
11/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
11/06/2025	GOVI On 06-November-25			GOVI	1176.87	1178.7280	1176.8660	1178.7280	0.00
11/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	648660	67	65	67	0.00
11/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
11/06/2025	GOVI On 05-February-26			GOVI	1198.65	1200.5460	1198.6530	1200.5460	0.00
11/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	486530	51	49	51	0.00
11/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
11/06/2025	GOVI On 07-May-26			GOVI	1220.50	1222.4220	1220.4980	1222.4220	0.00
11/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	434980	45	43	45	0.00
11/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
11/06/2025	GOVI On 06-August-26			GOVI	1242.22	1244.1700	1242.2160	1244.1700	0.00
11/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	532160	55	53	55	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
11/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
11/06/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2025	IGOV On 07-August-25			Index Future	381.36	381.0330	381.3550	381.0330	746.00
11/06/2025	IGOV On 06-November-25			Index Future	388.58	388.2460	388.5750	388.2460	8.00
11/06/2025	IGOV On 05-February-26			Index Future	395.86	395.5230	395.8590	395.5230	0.00
11/06/2025	IGOV On 07-May-26			Index Future	403.16	402.8200	403.1630	402.8200	0.00
11/06/2025	IGOV On 06-August-26			Index Future	410.43	410.0740	410.4250	410.0740	0.00
11/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
11/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/06/2025	R033 On 07-August-25			Bond Future	9.57	106.0192	105.9294	106.0192	7,257.00
11/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4197	4	4	4	0.00
11/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	190	0	0	0	0.00
11/06/2025	R033 On 06-November-25			Bond Future	9.67	102.9565	102.8658	102.9565	0.00
11/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4097	4	4	4	0.00
11/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	687	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
11/06/2025	R033 On 05-February-26			Bond Future	9.77	104.8602	104.7689	104.8602	0.00
11/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4637	5	5	5	0.00
11/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1078	1	1	1	0.00
11/06/2025	R033 On 07-May-26			Bond Future	9.90	101.7238	101.6322	101.7238	0.00
11/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4134	4	4	4	0.00
11/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1791	2	2	2	0.00
11/06/2025	R033 On 06-August-26			Bond Future	10.04	103.5455	103.4537	103.5455	0.00
11/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3538	4	4	4	0.00
11/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2539	3	3	3	0.00
11/06/2025	R035 On 07-August-25			Bond Future	10.16	96.3775	96.2265	96.3775	86,387.00
11/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12855	13	13	13	0.00
11/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2123	2	2	2	0.00
11/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4320	4	4	4	0.00
11/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2858	3	3	3	300.00
11/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6483	7	6	7	0.00
11/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1060	1	1	1	300.00
11/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6284	6	6	6	0.00
11/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	75	0	0	0	17,500.00
11/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	504	0	1	0	0.00
11/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	67	0	0	0	300.00
11/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1521	1	2	1	0.00
11/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	225	0	0	0	8,500.00
11/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	769	1	1	1	50.00
11/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R035 On 06-November-25			Bond Future	10.27	93.6745	93.5215	93.6745	10,086.00
11/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5553	6	6	6	0.00
11/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2759	3	3	3	0.00
11/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3414	4	3	4	0.00
11/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1669	2	2	2	0.00
11/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	815	1	1	1	250.00
11/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6573	7	7	7	0.00
11/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8949	9	9	9	0.00
11/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4488	5	4	5	250.00
11/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6663	7	7	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
11/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1484	2	1	2	300.00
11/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3043	3	3	3	300.00
11/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7663	8	8	8	0.00
11/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1087	1	1	1	2,000.00
11/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2454	3	2	3	2,000.00
11/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2554	3	3	3	2,000.00
11/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4447	5	4	5	2,000.00
11/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9134	9	9	9	0.00
11/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	162	0	0	0	2,000.00
11/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	796	1	1	1	0.00
11/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1598	2	2	2	0.00
11/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1663	2	2	2	0.00
11/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3109	3	3	3	0.00
11/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	266	0	0	0	300.00
11/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1322	1	1	1	0.00
11/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2537	2	3	2	0.00
11/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	372	0	0	0	250.00
11/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	784	1	1	1	0.00
11/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	173	0	0	0	250.00
11/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	384	0	0	0	2,000.00
11/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2327	2	2	2	250.00
11/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3645	4	4	4	0.00
11/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1151	1	1	1	8,500.00
11/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1473	1	1	1	250.00
11/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	543	1	1	1	0.00
11/06/2025	R035 On 05-February-26			Bond Future	10.39	95.4069	95.2521	95.4069	0.00
11/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3891	4	4	4	0.00
11/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2741	3	3	3	2,000.00
11/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4431	5	4	5	2,000.00
11/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10569	11	11	11	0.00
11/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4654	5	5	5	0.00
11/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1399	1	1	1	0.00
11/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	258	0	0	0	2,000.00
11/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1488	1	1	1	0.00
11/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2453	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
11/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1733	2	2	2	0.00
11/06/2025	R035 On 07-May-26			Bond Future	10.51	92.6388	92.4823	92.6388	0.00
11/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4115	4	4	4	0.00
11/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2293	2	2	2	0.00
11/06/2025	R035 On 06-August-26			Bond Future	10.65	94.2989	94.1409	94.2989	0.00
11/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4581	5	5	5	0.00
11/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2521	2	3	2	0.00
11/06/2025	R038 On 07-August-25			Bond Future	10.74	105.0626	104.8498	105.0626	8,173.00
11/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3771	4	4	4	0.00
11/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	442	0	0	0	0.00
11/06/2025	R038 On 06-November-25			Bond Future	10.86	101.5408	101.3247	101.5408	0.00
11/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3992	4	4	4	0.00
11/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9533	10	10	10	0.00
11/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2896	3	3	3	1,770.00
11/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	316	0	0	0	1,770.00
11/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2099	2	2	2	0.00
11/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1487	1	1	1	0.00
11/06/2025	R038 On 05-February-26			Bond Future	10.99	103.4181	103.1992	103.4181	0.00
11/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4874	5	5	5	0.00
11/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1960	2	2	2	0.00
11/06/2025	R038 On 07-May-26			Bond Future	11.13	99.8139	99.5923	99.8139	0.00
11/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4705	5	5	5	0.00
11/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2962	3	3	3	0.00
11/06/2025	R038 On 06-August-26			Bond Future	11.28	101.6006	101.3765	101.6006	0.00
11/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5955	6	6	6	0.00
11/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2935	3	3	3	0.00
11/06/2025	R053 On 07-August-25			Bond Future	11.24	107.8500	107.4882	107.8500	22,800.00
11/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14664	15	15	15	0.00
11/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	10	0	0	0	0.00
11/06/2025	R053 On 06-November-25			Bond Future	11.35	104.0019	103.6341	104.0019	0.00
11/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5313	6	5	6	0.00
11/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1893	2	2	2	0.00
11/06/2025	R053 On 05-February-26			Bond Future	11.46	105.9247	105.5513	105.9247	0.00
11/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4269	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
11/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4052	4	4	4	0.00
11/06/2025	R053 On 07-May-26			Bond Future	11.59	101.9889	101.6100	101.9889	0.00
11/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5276	5	5	5	0.00
11/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4441	4	4	4	0.00
11/06/2025	R053 On 06-August-26			Bond Future	11.72	103.8141	103.4299	103.8141	0.00
11/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8116	8	8	8	0.00
11/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3798	4	4	4	0.00
11/06/2025	R186 On 07-August-25			Bond Future	7.88	104.7787	104.7897	104.7787	179,920.00
11/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2303	2	2	2	0.00
11/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1723	2	2	2	1,983.00
11/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3015	3	3	3	0.00
11/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
11/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
11/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R186 On 06-November-25			Bond Future	7.94	106.7361	106.7482	106.7361	7,266.00
11/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	370	0	0	0	0.00
11/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	172	0	0	0	0.00
11/06/2025	R186 On 05-February-26			Bond Future	8.08	103.4056	103.4190	103.4056	0.00
11/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	478	0	0	0	0.00
11/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	192	0	0	0	0.00
11/06/2025	R186 On 07-May-26			Bond Future	8.40	105.2861	105.3011	105.2861	0.00
11/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	369	0	0	0	0.00
11/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	198	0	0	0	0.00
11/06/2025	R186 On 06-August-26			Bond Future	9.20	101.8685	101.8853	101.8685	0.00
11/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	92	0	0	0	0.00
11/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	317	0	0	0	0.00
11/06/2025	R202 On 07-August-25			Bond Future	269.18	268.7258	269.1813	268.7258	573.00
11/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
11/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2419	3	2	3	0.00
11/06/2025	R202 On 06-November-25			Bond Future	274.28	273.8115	274.2777	273.8115	460.00
11/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
11/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1362	2	1	2	0.00
11/06/2025	R202 On 05-February-26			Bond Future	274.08	273.6011	274.0806	273.6011	0.00
11/06/2025	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
11/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3739	4	4	4	0.00
11/06/2025	R202 On 07-May-26			Bond Future	279.14	278.6438	279.1356	278.6438	0.00
11/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1586	1	2	1	0.00
11/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R202 On 06-August-26			Bond Future	278.79	278.2781	278.7896	278.2781	0.00
11/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
11/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	70	1	0	1	0.00
11/06/2025	R209 On 07-August-25			Bond Future	10.41	75.9556	75.8717	75.9556	11,125.00
11/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10594	11	11	11	0.00
11/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1	0	0	0	0.00
11/06/2025	R209 On 06-November-25			Bond Future	10.52	74.2224	74.1376	74.2224	6,367.00
11/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4405	4	4	4	0.00
11/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	696	1	1	1	0.00
11/06/2025	R209 On 05-February-26			Bond Future	10.63	75.5950	75.5094	75.5950	0.00
11/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3258	3	3	3	0.00
11/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1760	2	2	2	0.00
11/06/2025	R209 On 07-May-26			Bond Future	10.75	73.8186	73.7324	73.8186	0.00
11/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3731	4	4	4	0.00
11/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2169	2	2	2	0.00
11/06/2025	R209 On 06-August-26			Bond Future	10.88	75.1413	75.0546	75.1413	0.00
11/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4573	5	5	5	0.00
11/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2185	2	2	2	0.00
11/06/2025	R210 On 07-August-25			Bond Future	249.11	249.2514	249.1071	249.2514	967.00
11/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	667	1	1	1	0.00
11/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R210 On 06-November-25			Bond Future	250.40	250.5416	250.3976	250.5416	300.00
11/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
11/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1742	2	2	2	0.00
11/06/2025	R210 On 05-February-26			Bond Future	255.09	255.2354	255.0914	255.2354	0.00
11/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	1991	2	2	2	0.00
11/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R210 On 07-May-26			Bond Future	256.32	256.4579	256.3157	256.4579	0.00
11/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	916	1	1	1	0.00
11/06/2025	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
11/06/2025	R210 On 06-August-26			Bond Future	260.98	261.1202	260.9789	261.1202	0.00
11/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1139	1	1	1	0.00
11/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R213 On 07-August-25			Bond Future	9.06	94.4012	94.2891	94.4012	17,703.00
11/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9822	10	10	10	0.00
11/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
11/06/2025	R213 On 06-November-25			Bond Future	9.15	92.6128	92.4993	92.6128	77,823.00
11/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3779	4	4	4	0.00
11/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	350	0	0	0	0.00
11/06/2025	R213 On 05-February-26			Bond Future	9.25	94.3258	94.2112	94.3258	0.00
11/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3192	3	3	3	0.00
11/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	851	1	1	1	0.00
11/06/2025	R213 On 07-May-26			Bond Future	9.37	92.4899	92.3745	92.4899	0.00
11/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2809	3	3	3	0.00
11/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1280	1	1	1	0.00
11/06/2025	R213 On 06-August-26			Bond Future	9.51	94.1485	94.0323	94.1485	0.00
11/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2441	3	2	3	0.00
11/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1825	2	2	2	0.00
11/06/2025	R214 On 07-August-25			Bond Future	10.98	70.0153	69.8420	70.0153	6,540.00
11/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9758	10	10	10	0.00
11/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3	0	0	0	0.00
11/06/2025	R214 On 06-November-25			Bond Future	11.08	68.0250	67.8490	68.0250	31,299.00
11/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3871	4	4	4	0.00
11/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	954	1	1	1	0.00
11/06/2025	R214 On 05-February-26			Bond Future	11.20	69.2830	69.1045	69.2830	0.00
11/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2763	3	3	3	0.00
11/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2434	2	2	2	0.00
11/06/2025	R214 On 07-May-26			Bond Future	11.31	67.2449	67.0640	67.2449	0.00
11/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3635	4	4	4	0.00
11/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2515	2	3	2	0.00
11/06/2025	R214 On 06-August-26			Bond Future	11.44	68.4499	68.2667	68.4499	0.00
11/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5028	5	5	5	0.00
11/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2387	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
11/06/2025	R248 On 07-August-25			Bond Future	11.34	83.2057	82.9988	83.2057	207,492.00
11/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10974	11	11	11	0.00
11/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	9	0	0	0	0.00
11/06/2025	R248 On 06-November-25			Bond Future	11.45	80.3201	80.1099	80.3201	18,439.00
11/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3525	4	4	4	0.00
11/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1657	2	2	2	0.00
11/06/2025	R248 On 05-February-26			Bond Future	11.57	81.8054	81.5923	81.8054	0.00
11/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2764	3	3	3	0.00
11/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3480	3	3	3	0.00
11/06/2025	R248 On 07-May-26			Bond Future	11.70	78.8530	78.6369	78.8530	260.00
11/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3826	4	4	4	0.00
11/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3670	4	4	4	0.00
11/06/2025	R248 On 06-August-26			Bond Future	11.83	80.2653	80.0466	80.2653	0.00
11/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6108	6	6	6	0.00
11/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2911	3	3	3	0.00
11/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00