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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/08/2025 TO: 11/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	2029 On 07-August-25			Bond Future	137.41	137.4100	137.4100	137.4100	0.00
11/08/2025	2029 On 06-November-25			Bond Future	140.94	140.9432	140.9408	140.9432	3,158.00
11/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1151	1	1	1	0.00
11/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2029 On 05-February-26			Bond Future	143.59	143.5970	143.5945	143.5970	0.00
11/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3484	3	3	3	0.00
11/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2029 On 07-May-26			Bond Future	144.79	144.7973	144.7933	144.7973	0.00
11/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2973	3	3	3	0.00
11/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2029 On 06-August-26			Bond Future	147.48	147.4868	147.4831	147.4868	0.00
11/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3383	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
11/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2029 On 05-November-26			Bond Future	148.58	148.5891	148.5842	148.5891	0.00
11/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1024	1	1	1	0.00
11/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2030 On 07-August-25			Bond Future	11.11	89.5306	89.5306	89.5306	0.00
11/08/2025	2030 On 06-November-25			Bond Future	8.22	101.5939	101.4653	101.5939	138,759.00
11/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4517	5	5	5	0.00
11/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3486	4	3	4	300.00
11/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6263	6	6	6	0.00
11/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1964	2	2	2	300.00
11/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	51	0	0	0	0.00
11/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3	0	0	0	300.00
11/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	220	0	0	0	0.00
11/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	19	0	0	0	0.00
11/08/2025	2030 On 05-February-26			Bond Future	8.26	99.4742	99.3432	99.4742	51,961.00
11/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4125	4	4	4	0.00
11/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	161	0	0	0	0.00
11/08/2025	2030 On 07-May-26			Bond Future	8.33	101.2930	101.1598	101.2930	0.00
11/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3628	4	4	4	0.00
11/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	396	0	0	0	0.00
11/08/2025	2030 On 06-August-26			Bond Future	8.42	99.1407	99.0053	99.1407	0.00
11/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2983	3	3	3	0.00
11/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	681	1	1	1	0.00
11/08/2025	2030 On 05-November-26			Bond Future	8.54	100.8522	100.7148	100.8522	0.00
11/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1319	1	1	1	0.00
11/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1720	2	2	2	0.00
11/08/2025	2031 On 07-August-25			Bond Future	107.65	107.6500	107.6500	107.6500	0.00
11/08/2025	2031 On 06-November-25			Bond Future	110.49	110.3835	110.4884	110.3835	680.00
11/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	840	1	1	1	0.00
11/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	42	0	0	0	0.00
11/08/2025	2031 On 05-February-26			Bond Future	110.18	110.0766	110.1827	110.0766	0.00
11/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	24	0	0	0	0.00
11/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1602	2	2	2	0.00
11/08/2025	2031 On 07-May-26			Bond Future	112.22	112.1155	112.2238	112.1155	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
11/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	21	0	0	0	0.00
11/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1637	2	2	2	0.00
11/08/2025	2031 On 06-August-26			Bond Future	111.88	111.7726	111.8798	111.7726	0.00
11/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1930	2	2	2	0.00
11/08/2025	2031 On 05-November-26			Bond Future	113.84	113.7297	113.8392	113.7297	0.00
11/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2349	2	2	2	0.00
11/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2032 On 07-August-25			Bond Future	12.01	86.1314	86.1314	86.1314	0.00
11/08/2025	2032 On 06-November-25			Bond Future	8.92	97.9265	97.7330	97.9265	137,378.00
11/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6767	7	7	7	0.00
11/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2639	3	3	3	300.00
11/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4592	5	5	5	300.00
11/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8731	9	9	9	0.00
11/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	7	0	0	0	300.00
11/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	120	0	0	0	0.00
11/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	413	0	0	0	0.00
11/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	30	0	0	0	0.00
11/08/2025	2032 On 05-February-26			Bond Future	8.99	99.7469	99.5497	99.7469	0.00
11/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5426	6	5	6	0.00
11/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	307	0	0	0	0.00
11/08/2025	2032 On 07-May-26			Bond Future	9.08	97.4112	97.2106	97.4112	0.00
11/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5144	5	5	5	0.00
11/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	637	1	1	1	0.00
11/08/2025	2032 On 06-August-26			Bond Future	9.18	99.1964	98.9924	99.1964	0.00
11/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4798	5	5	5	0.00
11/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	923	1	1	1	0.00
11/08/2025	2032 On 05-November-26			Bond Future	9.30	96.7522	96.5450	96.7522	0.00
11/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2109	2	2	2	0.00
11/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2674	3	3	3	0.00
11/08/2025	2033 On 07-August-25			Bond Future	128.65	128.6500	128.6500	128.6500	0.00
11/08/2025	2033 On 06-November-25			Bond Future	132.43	131.8924	132.4345	131.8924	6,548.00
11/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	705	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
11/08/2025	2033 On 05-February-26			Bond Future	134.93	134.3758	134.9281	134.3758	0.00
11/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2048	1	2	1	0.00
11/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2033 On 07-May-26			Bond Future	135.86	135.3032	135.8648	135.3032	0.00
11/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	705	0	1	0	0.00
11/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2033 On 06-August-26			Bond Future	138.39	137.8163	138.3888	137.8163	0.00
11/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4139	4	4	4	0.00
11/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2033 On 05-November-26			Bond Future	139.23	138.6461	139.2269	138.6461	0.00
11/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1967	1	2	1	0.00
11/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2037 On 07-August-25			Bond Future	13.01	73.7725	73.7725	73.7725	0.00
11/08/2025	2037 On 06-November-25			Bond Future	10.29	90.8047	90.5922	90.8047	183,453.00
11/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7676	8	8	8	0.00
11/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4514	5	5	5	300.00
11/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10364	11	10	11	0.00
11/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2312	2	2	2	300.00
11/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	381	0	0	0	0.00
11/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	26	0	0	0	300.00
11/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1067	1	1	1	0.00
11/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	91	0	0	0	0.00
11/08/2025	2037 On 05-February-26			Bond Future	10.39	88.2340	88.0174	88.2340	5.00
11/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5380	6	5	6	0.00
11/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12520	13	13	13	0.00
11/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6281	6	6	6	1,030.00
11/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4096	4	4	4	1,970.00
11/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10372	11	10	11	0.00
11/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8428	9	8	9	0.00
11/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6099	6	6	6	0.00
11/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3118	3	3	3	1,930.00
11/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	624	1	1	1	1,930.00
11/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1608	2	2	2	0.00
11/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	311	0	0	0	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	175	0	0	0	1,970.00
11/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1160	1	1	1	0.00
11/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	81	0	0	0	1,030.00
11/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	590	1	1	1	0.00
11/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	776	1	1	1	0.00
11/08/2025	2037 On 07-May-26			Bond Future	10.50	89.8470	89.6267	89.8470	0.00
11/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5794	6	6	6	0.00
11/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10492	11	10	11	0.00
11/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4334	4	4	4	142.00
11/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	413	0	0	0	142.00
11/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1812	2	2	2	0.00
11/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1249	1	1	1	0.00
11/08/2025	2037 On 06-August-26			Bond Future	10.63	87.2339	87.0098	87.2339	0.00
11/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7117	7	7	7	0.00
11/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5516	6	6	6	0.00
11/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3439	4	3	4	0.00
11/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1689	2	2	2	2,541.00
11/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	3045	3	3	3	2,541.00
11/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5232	5	5	5	0.00
11/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1839	2	2	2	2,541.00
11/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1295	1	1	1	0.00
11/08/2025	2037 On 05-November-26			Bond Future	10.76	88.7385	88.5108	88.7385	0.00
11/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3246	3	3	3	0.00
11/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	4033	4	4	4	0.00
11/08/2025	2038 On 07-August-25			Bond Future	139.56	139.5600	139.5600	139.5600	0.00
11/08/2025	2038 On 06-November-25			Bond Future	143.08	142.5606	143.0778	142.5606	2,621.00
11/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	802	1	1	1	0.00
11/08/2025	2038 On 05-February-26			Bond Future	143.61	143.0792	143.6055	143.0792	0.00
11/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	406	0	0	0	0.00
11/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2038 On 07-May-26			Bond Future	146.27	145.7298	146.2662	145.7298	0.00
11/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1736	1	2	1	0.00
11/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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11/08/2025	2038 On 06-August-26			Bond Future	146.78	146.2350	146.7784	146.2350	0.00
11/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	2058	2	2	2	0.00
11/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2038 On 05-November-26			Bond Future	149.35	148.7974	149.3508	148.7974	0.00
11/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	3041	2	3	2	0.00
11/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2040 On 07-August-25			Bond Future	13.29	73.0222	73.0222	73.0222	0.00
11/08/2025	2040 On 06-November-25			Bond Future	10.71	90.3683	90.1378	90.3683	45,657.00
11/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7124	7	7	7	0.00
11/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	159	0	0	0	0.00
11/08/2025	2040 On 05-February-26			Bond Future	10.82	87.5389	87.3041	87.5389	36,550.00
11/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5255	5	5	5	0.00
11/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13779	14	14	14	0.00
11/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6821	7	7	7	475.00
11/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1156	1	1	1	680.00
11/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2266	2	2	2	0.00
11/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3763	4	4	4	0.00
11/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1653	2	2	2	680.00
11/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2694	3	3	3	680.00
11/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4236	4	4	4	0.00
11/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	82	0	0	0	475.00
11/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	696	1	1	1	0.00
11/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1072	1	1	1	0.00
11/08/2025	2040 On 07-May-26			Bond Future	10.93	89.1392	88.9002	89.1392	0.00
11/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5940	6	6	6	0.00
11/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8437	9	8	9	0.00
11/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6159	6	6	6	0.00
11/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2302	2	2	2	1,460.00
11/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7557	8	8	8	0.00
11/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9893	10	10	10	0.00
11/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3701	4	4	4	820.00
11/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	614	1	1	1	820.00
11/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1019	1	1	1	820.00
11/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2536	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1394	1	1	1	1,460.00
11/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3797	4	4	4	0.00
11/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	840	1	1	1	1,460.00
11/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1466	1	1	1	0.00
11/08/2025	2040 On 06-August-26			Bond Future	11.06	86.2623	86.0192	86.2623	0.00
11/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8014	8	8	8	0.00
11/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1428	1	1	1	0.00
11/08/2025	2040 On 05-November-26			Bond Future	11.19	87.7496	87.5026	87.7496	0.00
11/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3576	4	4	4	0.00
11/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4399	4	4	4	0.00
11/08/2025	2044 On 07-August-25			Bond Future	13.34	69.0380	69.0380	69.0380	0.00
11/08/2025	2044 On 06-November-25			Bond Future	10.96	85.3782	85.1413	85.3782	130,179.00
11/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6120	6	6	6	0.00
11/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5421	6	5	6	0.00
11/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2925	3	3	3	11,000.00
11/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8138	8	8	8	0.00
11/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6772	7	7	7	0.00
11/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7865	8	8	8	0.00
11/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	131	0	0	0	5,600.00
11/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	205	0	0	0	5,800.00
11/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	117	0	0	0	5,800.00
11/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	355	0	0	0	11,000.00
11/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1006	1	1	1	0.00
11/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	267	0	0	0	0.00
11/08/2025	2044 On 05-February-26			Bond Future	11.06	82.5813	82.3400	82.5813	16.00
11/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4577	5	5	5	0.00
11/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3265	3	3	3	0.00
11/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4311	4	4	4	0.00
11/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	355	0	0	0	9,000.00
11/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2018	2	2	2	9,000.00
11/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4094	4	4	4	0.00
11/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1596	2	2	2	9,000.00
11/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7385	7	7	7	0.00
11/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3117	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
11/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1499	1	1	1	4,500.00
11/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	2047	2	2	2	4,500.00
11/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1389	1	1	1	0.00
11/08/2025	2044 On 07-May-26			Bond Future	11.18	84.0909	83.8453	84.0909	0.00
11/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5595	6	6	6	0.00
11/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1701	2	2	2	0.00
11/08/2025	2044 On 06-August-26			Bond Future	11.30	81.2467	80.9969	81.2467	0.00
11/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8162	8	8	8	0.00
11/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1495	1	1	1	0.00
11/08/2025	2044 On 05-November-26			Bond Future	11.43	82.6472	82.3934	82.6472	0.00
11/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3834	4	4	4	0.00
11/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4413	4	4	4	0.00
11/08/2025	2046 On 07-August-25			Bond Future	118.69	118.6900	118.6900	118.6900	0.00
11/08/2025	2046 On 06-November-25			Bond Future	120.07	121.1364	120.0714	121.1364	19,630.00
11/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	5339	4	5	4	0.00
11/08/2025	2046 On 05-February-26			Bond Future	122.33	123.4173	122.3323	123.4173	0.00
11/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	682	2	1	2	0.00
11/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2046 On 07-May-26			Bond Future	122.30	123.4091	122.3015	123.4091	0.00
11/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	2649	2	3	2	0.00
11/08/2025	2046 On 06-August-26			Bond Future	124.57	125.7006	124.5728	125.7006	0.00
11/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2193	3	2	3	0.00
11/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2046 On 05-November-26			Bond Future	124.42	125.5715	124.4215	125.5715	0.00
11/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	1058	0	1	0	0.00
11/08/2025	2050 On 07-August-25			Bond Future	119.89	119.8900	119.8900	119.8900	0.00
11/08/2025	2050 On 06-November-25			Bond Future	121.80	121.7948	121.7951	121.7948	17,837.00
11/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2625	3	3	3	0.00
11/08/2025	2050 On 05-February-26			Bond Future	121.68	121.6749	121.6751	121.6749	0.00
11/08/2025	2050 On 05-February-26	122.82	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
11/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1145	1	1	1	0.00
11/08/2025	2050 On 07-May-26			Bond Future	123.93	123.9288	123.9294	123.9288	0.00
11/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
11/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	141	0	0	0	0.00
11/08/2025	2050 On 06-August-26			Bond Future	123.77	123.7775	123.7747	123.7775	0.00
11/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	505	1	1	1	0.00
11/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
11/08/2025	2050 On 05-November-26			Bond Future	125.94	125.9460	125.9435	125.9460	0.00
11/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2103	2	2	2	0.00
11/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
11/08/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
11/08/2025	AL37 On 06-November-25			Index Future	1192.78	1194.6290	1192.7770	1194.6290	0.00
11/08/2025	AL37 On 05-February-26			Index Future	1214.95	1216.8350	1214.9470	1216.8350	0.00
11/08/2025	AL37 On 07-May-26			Index Future	1237.19	1239.1020	1237.1880	1239.1020	0.00
11/08/2025	AL37 On 06-August-26			Index Future	1259.66	1261.6040	1259.6630	1261.6040	0.00
11/08/2025	AL37 On 05-November-26			Index Future	1281.76	1283.7240	1281.7620	1283.7240	0.00
11/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
11/08/2025	AL7T On 06-November-25			Index Future	1447.78	1450.9270	1447.7830	1450.9270	0.00
11/08/2025	AL7T On 05-February-26			Index Future	1474.69	1477.8980	1474.6940	1477.8980	0.00
11/08/2025	AL7T On 07-May-26			Index Future	1501.69	1504.9430	1501.6890	1504.9430	0.00
11/08/2025	AL7T On 06-August-26			Index Future	1528.97	1532.2720	1528.9700	1532.2720	0.00
11/08/2025	AL7T On 05-November-26			Index Future	1555.79	1559.1370	1555.7920	1559.1370	0.00
11/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
11/08/2025	ALBI On 06-November-25			Index Future	1228.74	1231.0380	1228.7370	1231.0380	76.00
11/08/2025	ALBI On 05-February-26			Index Future	1251.58	1253.9220	1251.5760	1253.9220	0.00
11/08/2025	ALBI On 07-May-26			Index Future	1274.49	1276.8680	1274.4870	1276.8680	0.00
11/08/2025	ALBI On 06-August-26			Index Future	1297.64	1300.0550	1297.6400	1300.0550	0.00
11/08/2025	ALBI On 05-November-26			Index Future	1320.40	1322.8490	1320.4040	1322.8490	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
11/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	ES33 On 07-August-25			Bond Future	13.56	73.8046	73.8046	73.8046	0.00
11/08/2025	ES33 On 06-November-25			Bond Future	10.42	85.9508	85.7839	85.9508	0.00
11/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7134	7	7	7	0.00
11/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES33 On 05-February-26			Bond Future	10.55	87.5692	87.3991	87.5692	0.00
11/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4204	4	4	4	0.00
11/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES33 On 07-May-26			Bond Future	10.69	85.3964	85.2233	85.3964	0.00
11/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4343	5	4	5	0.00
11/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES33 On 06-August-26			Bond Future	10.84	86.9808	86.8047	86.9808	0.00
11/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4936	5	5	5	0.00
11/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES33 On 05-November-26			Bond Future	11.02	84.7100	84.5311	84.7100	0.00
11/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
11/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	797	1	1	1	0.00
11/08/2025	ES42 On 07-August-25			Bond Future	13.79	68.2722	68.2722	68.2722	0.00
11/08/2025	ES42 On 06-November-25			Bond Future	11.27	80.0460	79.8282	80.0460	0.00
11/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6494	7	6	7	0.00
11/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES42 On 05-February-26			Bond Future	11.39	81.5532	81.3313	81.5532	0.00
11/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2732	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
11/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES42 On 07-May-26			Bond Future	11.52	78.7988	78.5729	78.7988	0.00
11/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3932	4	4	4	0.00
11/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES42 On 06-August-26			Bond Future	11.65	80.2594	80.0295	80.2594	0.00
11/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5555	6	6	6	0.00
11/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
11/08/2025	ES42 On 05-November-26			Bond Future	11.80	77.3987	77.1651	77.3987	0.00
11/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
11/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	800	1	1	1	0.00
11/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
11/08/2025	GOVI On 06-November-25			GOVI	1209.05	1211.2670	1209.0470	1211.2670	613.00
11/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	970470	99	97	99	0.00
11/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
11/08/2025	GOVI On 05-February-26			GOVI	1231.52	1233.7830	1231.5200	1233.7830	0.00
11/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	815200	84	82	84	0.00
11/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
11/08/2025	GOVI On 07-May-26			GOVI	1254.06	1256.3600	1254.0640	1256.3600	42.00
11/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	770640	79	77	79	0.00
11/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
11/08/2025	GOVI On 06-August-26			GOVI	1276.85	1279.1760	1276.8460	1279.1760	0.00
11/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	878460	90	88	90	0.00
11/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
11/08/2025	GOVI On 05-November-26			GOVI	1299.25	1301.6030	1299.2460	1301.6030	0.00
11/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	222460	25	22	25	0.00
11/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
11/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
11/08/2025	IGOV On 06-November-25			Index Future	391.42	390.8090	391.4230	390.8090	754.00
11/08/2025	IGOV On 05-February-26			Index Future	398.79	398.1680	398.7930	398.1680	0.00
11/08/2025	IGOV On 07-May-26			Index Future	406.19	405.5460	406.1860	405.5460	0.00
11/08/2025	IGOV On 06-August-26			Index Future	413.66	413.0010	413.6560	413.0010	0.00
11/08/2025	IGOV On 05-November-26			Index Future	421.00	420.3310	421.0020	420.3310	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
11/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
11/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
11/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
11/08/2025	R033 On 07-August-25			Bond Future	10.33	101.9226	101.9226	101.9226	0.00
11/08/2025	R033 On 06-November-25			Bond Future	9.09	106.1668	105.9711	106.1668	12,178.00
11/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6566	7	7	7	0.00
11/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	51	0	0	0	0.00
11/08/2025	R033 On 05-February-26			Bond Future	9.16	108.1404	107.9410	108.1404	0.00
11/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6983	7	7	7	0.00
11/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	252	0	0	0	0.00
11/08/2025	R033 On 07-May-26			Bond Future	9.25	105.0745	104.8718	105.0745	0.00
11/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6186	6	6	6	0.00
11/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	603	1	1	1	0.00
11/08/2025	R033 On 06-August-26			Bond Future	9.35	106.9998	106.7936	106.9998	0.00
11/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5469	6	5	6	0.00
11/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1130	1	1	1	0.00
11/08/2025	R033 On 05-November-26			Bond Future	9.47	103.8077	103.5983	103.8077	0.00
11/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2308	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
11/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2987	3	3	3	0.00
11/08/2025	R035 On 07-August-25			Bond Future	12.65	83.3717	83.3717	83.3717	0.00
11/08/2025	R035 On 06-November-25			Bond Future	9.75	96.7245	96.4878	96.7245	117,600.00
11/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8030	8	8	8	0.00
11/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9186	9	9	9	0.00
11/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3616	4	4	4	0.00
11/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7023	7	7	7	0.00
11/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5424	6	5	6	0.00
11/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4548	5	5	5	0.00
11/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2957	3	3	3	0.00
11/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1536	2	2	2	250.00
11/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11749	12	12	12	0.00
11/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6771	7	7	7	250.00
11/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9286	10	9	10	0.00
11/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6721	7	7	7	2,000.00
11/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	11943	12	12	12	0.00
11/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2666	3	3	3	300.00
11/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4934	5	5	5	300.00
11/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10379	11	10	11	0.00
11/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2011	2	2	2	2,000.00
11/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4122	4	4	4	2,000.00
11/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4263	4	4	4	2,000.00
11/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	103	0	0	0	0.00
11/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	341	0	0	0	0.00
11/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	365	0	0	0	0.00
11/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	16	0	0	0	300.00
11/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	246	0	0	0	0.00
11/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1067	1	1	1	0.00
11/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	752	1	1	1	0.00
11/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	5	0	0	0	2,000.00
11/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	28	0	0	0	250.00
11/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	101	0	0	0	0.00
11/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6	0	0	0	250.00
11/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	89	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
11/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	649	1	1	1	250.00
11/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1400	1	1	1	0.00
11/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	297	0	0	0	250.00
11/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	194	0	0	0	8,500.00
11/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	467	0	0	0	50.00
11/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	30	0	0	0	2,000.00
11/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	54	0	0	0	0.00
11/08/2025	R035 On 05-February-26			Bond Future	9.84	98.5225	98.2813	98.5225	0.00
11/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5791	6	6	6	0.00
11/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4296	4	4	4	2,000.00
11/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6461	7	6	7	2,000.00
11/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13376	14	13	14	0.00
11/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6733	7	7	7	0.00
11/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5266	5	5	5	0.00
11/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3242	3	3	3	250.00
11/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7511	8	8	8	0.00
11/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	352	0	0	0	250.00
11/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	714	1	1	1	250.00
11/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1403	1	1	1	0.00
11/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	449	0	0	0	0.00
11/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	36	0	0	0	2,000.00
11/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	489	0	0	0	0.00
11/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	979	1	1	1	0.00
11/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	604	1	1	1	0.00
11/08/2025	R035 On 07-May-26			Bond Future	9.94	95.8211	95.5758	95.8211	0.00
11/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5963	6	6	6	0.00
11/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1048	1	1	1	0.00
11/08/2025	R035 On 06-August-26			Bond Future	10.05	97.5776	97.3281	97.5776	0.00
11/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6502	7	7	7	0.00
11/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1255	1	1	1	0.00
11/08/2025	R035 On 05-November-26			Bond Future	10.18	94.7633	94.5097	94.7633	0.00
11/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2945	3	3	3	0.00
11/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3744	4	4	4	0.00
11/08/2025	R038 On 07-August-25			Bond Future	11.24	101.5206	101.5206	101.5206	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
11/08/2025	R038 On 06-November-25			Bond Future	10.38	104.8601	104.6118	104.8601	6,668.00
11/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6085	6	6	6	0.00
11/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4611	5	5	5	1,770.00
11/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12523	13	13	13	0.00
11/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	19	0	0	0	1,770.00
11/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	527	1	1	1	0.00
11/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	293	0	0	0	0.00
11/08/2025	R038 On 05-February-26			Bond Future	10.49	106.8094	106.5564	106.8094	0.00
11/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7032	7	7	7	0.00
11/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	761	1	1	1	0.00
11/08/2025	R038 On 07-May-26			Bond Future	10.61	103.2778	103.0205	103.2778	0.00
11/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6607	7	7	7	0.00
11/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1436	1	1	1	0.00
11/08/2025	R038 On 06-August-26			Bond Future	10.73	105.1698	104.9080	105.1698	0.00
11/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8127	8	8	8	0.00
11/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1576	2	2	2	0.00
11/08/2025	R038 On 05-November-26			Bond Future	10.87	101.5043	101.2384	101.5043	0.00
11/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3649	4	4	4	0.00
11/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4616	4	5	4	0.00
11/08/2025	R053 On 07-August-25			Bond Future	13.17	92.8341	92.8341	92.8341	0.00
11/08/2025	R053 On 06-November-25			Bond Future	10.87	108.2429	107.9189	108.2429	25,967.00
11/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8045	8	8	8	0.00
11/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	340	0	0	0	0.00
11/08/2025	R053 On 05-February-26			Bond Future	10.96	110.2551	109.9250	110.2551	0.00
11/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6438	7	6	7	0.00
11/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1847	2	2	2	0.00
11/08/2025	R053 On 07-May-26			Bond Future	11.07	106.4094	106.0735	106.4094	0.00
11/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7575	8	8	8	0.00
11/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2277	2	2	2	0.00
11/08/2025	R053 On 06-August-26			Bond Future	11.18	108.3586	108.0169	108.3586	0.00
11/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11069	11	11	11	0.00
11/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2164	2	2	2	0.00
11/08/2025	R053 On 05-November-26			Bond Future	11.30	104.3698	104.0225	104.3698	0.00
11/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5305	6	5	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
11/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	6058	6	6	6	0.00
11/08/2025	R186 On 07-August-25			Bond Future	9.68	102.4871	102.4871	102.4871	0.00
11/08/2025	R186 On 06-November-25			Bond Future	7.70	106.9947	107.0089	106.9947	103,336.00
11/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	477	0	0	0	0.00
11/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	19	0	0	0	0.00
11/08/2025	R186 On 05-February-26			Bond Future	7.75	103.6790	103.6934	103.6790	0.00
11/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	567	1	1	1	0.00
11/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	6	0	0	0	0.00
11/08/2025	R186 On 07-May-26			Bond Future	7.91	105.5748	105.5896	105.5748	0.00
11/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	460	0	0	0	0.00
11/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R186 On 06-August-26			Bond Future	8.26	102.2045	102.2199	102.2045	0.00
11/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	204	0	0	0	0.00
11/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	93	0	0	0	0.00
11/08/2025	R186 On 05-November-26			Bond Future	10.84	103.9683	103.9843	103.9683	0.00
11/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
11/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	365	0	0	0	0.00
11/08/2025	R202 On 07-August-25			Bond Future	271.60	271.6000	271.6000	271.6000	0.00
11/08/2025	R202 On 06-November-25			Bond Future	276.16	276.1597	276.1599	276.1597	1,033.00
11/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	520	1	1	1	0.00
11/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R202 On 05-February-26			Bond Future	276.02	276.0221	276.0228	276.0221	0.00
11/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
11/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1797	2	2	2	0.00
11/08/2025	R202 On 07-May-26			Bond Future	281.14	281.1356	281.1370	281.1356	0.00
11/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3587	4	4	4	0.00
11/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R202 On 06-August-26			Bond Future	280.93	280.9338	280.9279	280.9338	0.00
11/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2068	2	2	2	0.00
11/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R202 On 05-November-26			Bond Future	285.85	285.8564	285.8514	285.8564	0.00
11/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5391	5	5	5	0.00
11/08/2025	R202 On 05-November-26	280.46	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
11/08/2025	R209 On 07-August-25			Bond Future	12.68	65.2783	65.2783	65.2783	0.00
11/08/2025	R209 On 06-November-25			Bond Future	10.03	76.8282	76.6406	76.8282	20,090.00
11/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6315	6	6	6	0.00
11/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	103	0	0	0	0.00
11/08/2025	R209 On 05-February-26			Bond Future	10.12	78.2563	78.0653	78.2563	0.00
11/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4746	5	5	5	0.00
11/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	693	1	1	1	0.00
11/08/2025	R209 On 07-May-26			Bond Future	10.22	76.5361	76.3416	76.5361	0.00
11/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5229	5	5	5	0.00
11/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1058	1	1	1	0.00
11/08/2025	R209 On 06-August-26			Bond Future	10.33	77.9388	77.7410	77.9388	0.00
11/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6211	6	6	6	0.00
11/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1137	1	1	1	0.00
11/08/2025	R209 On 05-November-26			Bond Future	10.45	76.1355	75.9346	76.1355	0.00
11/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2836	3	3	3	0.00
11/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3488	3	3	3	0.00
11/08/2025	R210 On 07-August-25			Bond Future	248.44	248.4400	248.4400	248.4400	0.00
11/08/2025	R210 On 06-November-25			Bond Future	253.06	253.0612	253.0561	253.0612	2,088.00
11/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	916	1	1	1	0.00
11/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R210 On 05-February-26			Bond Future	257.82	257.8261	257.8209	257.8261	0.00
11/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4721	5	5	5	0.00
11/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R210 On 07-May-26			Bond Future	259.12	259.1246	259.1157	259.1246	0.00
11/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3716	4	4	4	0.00
11/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R210 On 06-August-26			Bond Future	263.93	263.9369	263.9285	263.9369	0.00
11/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4089	4	4	4	0.00
11/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R210 On 05-November-26			Bond Future	265.02	265.0291	265.0174	265.0291	0.00
11/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11687	12	12	12	0.00
11/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
11/08/2025	R213 On 07-August-25			Bond Future	11.66	84.4671	84.4671	84.4671	0.00
11/08/2025	R213 On 06-November-25			Bond Future	8.56	95.0237	94.8563	95.0237	94,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5807	6	6	6	0.00
11/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	20	0	0	0	0.00
11/08/2025	R213 On 05-February-26			Bond Future	8.62	96.7901	96.6195	96.7901	23.00
11/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4949	5	5	5	0.00
11/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	200	0	0	0	0.00
11/08/2025	R213 On 07-May-26			Bond Future	8.69	95.0086	94.8352	95.0086	0.00
11/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4461	5	4	5	0.00
11/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	470	0	0	0	0.00
11/08/2025	R213 On 06-August-26			Bond Future	8.78	96.7507	96.5743	96.7507	0.00
11/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3908	4	4	4	0.00
11/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	750	1	1	1	0.00
11/08/2025	R213 On 05-November-26			Bond Future	8.90	94.8740	94.6949	94.8740	0.00
11/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1674	2	2	2	0.00
11/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2169	2	2	2	0.00
11/08/2025	R214 On 07-August-25			Bond Future	12.97	60.0870	60.0870	60.0870	0.00
11/08/2025	R214 On 06-November-25			Bond Future	10.65	70.4490	70.2481	70.4490	36,791.00
11/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5514	6	6	6	0.00
11/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	198	0	0	0	0.00
11/08/2025	R214 On 05-February-26			Bond Future	10.75	71.7586	71.5539	71.7586	0.00
11/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3881	4	4	4	0.00
11/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1102	1	1	1	0.00
11/08/2025	R214 On 07-May-26			Bond Future	10.85	69.7729	69.5646	69.7729	0.00
11/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4975	5	5	5	0.00
11/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1354	1	1	1	0.00
11/08/2025	R214 On 06-August-26			Bond Future	10.96	71.0519	70.8400	71.0519	0.00
11/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6512	7	7	7	0.00
11/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1298	1	1	1	0.00
11/08/2025	R214 On 05-November-26			Bond Future	11.08	68.9835	68.7682	68.9835	0.00
11/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3196	3	3	3	0.00
11/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3779	4	4	4	0.00
11/08/2025	R248 On 07-August-25			Bond Future	13.21	72.0340	72.0340	72.0340	0.00
11/08/2025	R248 On 06-November-25			Bond Future	10.95	83.7026	83.4561	83.7026	219,481.00
11/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5576	6	6	6	0.00
11/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	362	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
11/08/2025	R248 On 05-February-26			Bond Future	11.06	85.2585	85.0074	85.2585	0.00
11/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4299	4	4	4	0.00
11/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1599	2	2	2	0.00
11/08/2025	R248 On 07-May-26			Bond Future	11.16	82.3779	82.1224	82.3779	260.00
11/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5487	6	5	6	0.00
11/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1845	2	2	2	0.00
11/08/2025	R248 On 06-August-26			Bond Future	11.27	83.8877	83.6277	83.8877	0.00
11/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8328	9	8	9	0.00
11/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1549	2	2	2	0.00
11/08/2025	R248 On 05-November-26			Bond Future	11.40	80.8995	80.6353	80.8995	0.00
11/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4035	4	4	4	0.00
11/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4624	5	5	5	0.00
11/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00