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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/08/2025 TO: 12/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	2029 On 07-August-25			Bond Future	137.41	137.4100	137.4100	137.4100	0.00
12/08/2025	2029 On 06-November-25			Bond Future	140.99	140.9408	140.9870	140.9408	3,158.00
12/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1197	1	1	1	0.00
12/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2029 On 05-February-26			Bond Future	143.64	143.5945	143.6416	143.5945	0.00
12/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3532	3	4	3	0.00
12/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2029 On 07-May-26			Bond Future	144.84	144.7933	144.8426	144.7933	0.00
12/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	3023	3	3	3	0.00
12/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2029 On 06-August-26			Bond Future	147.53	147.4831	147.5337	147.4831	0.00
12/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3434	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
12/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2029 On 05-November-26			Bond Future	148.64	148.5842	148.6374	148.5842	0.00
12/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1077	1	1	1	0.00
12/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2030 On 07-August-25			Bond Future	11.11	89.5306	89.5306	89.5306	0.00
12/08/2025	2030 On 06-November-25			Bond Future	8.22	101.4653	101.4488	101.4653	139,002.00
12/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4500	5	4	5	0.00
12/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3469	3	3	3	300.00
12/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6246	6	6	6	0.00
12/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1948	2	2	2	300.00
12/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	50	0	0	0	0.00
12/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3	0	0	0	300.00
12/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	220	0	0	0	0.00
12/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	18	0	0	0	0.00
12/08/2025	2030 On 05-February-26			Bond Future	8.27	99.3432	99.3264	99.3432	51,961.00
12/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4108	4	4	4	0.00
12/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	161	0	0	0	0.00
12/08/2025	2030 On 07-May-26			Bond Future	8.34	101.1598	101.1429	101.1598	0.00
12/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3613	4	4	4	0.00
12/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	397	0	0	0	0.00
12/08/2025	2030 On 06-August-26			Bond Future	8.43	99.0053	98.9883	99.0053	0.00
12/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2969	3	3	3	0.00
12/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	684	1	1	1	0.00
12/08/2025	2030 On 05-November-26			Bond Future	8.54	100.7148	100.6979	100.7148	0.00
12/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1310	1	1	1	0.00
12/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1727	2	2	2	0.00
12/08/2025	2031 On 07-August-25			Bond Future	107.65	107.6500	107.6500	107.6500	0.00
12/08/2025	2031 On 06-November-25			Bond Future	110.49	110.4884	110.4873	110.4884	680.00
12/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	838	1	1	1	0.00
12/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	41	0	0	0	0.00
12/08/2025	2031 On 05-February-26			Bond Future	110.18	110.1827	110.1826	110.1827	0.00
12/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	24	0	0	0	0.00
12/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1602	2	2	2	0.00
12/08/2025	2031 On 07-May-26			Bond Future	112.22	112.2238	112.2240	112.2238	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
12/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	21	0	0	0	0.00
12/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1637	2	2	2	0.00
12/08/2025	2031 On 06-August-26			Bond Future	111.88	111.8798	111.8818	111.8798	0.00
12/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1928	2	2	2	0.00
12/08/2025	2031 On 05-November-26			Bond Future	113.84	113.8392	113.8416	113.8392	0.00
12/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2352	2	2	2	0.00
12/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2032 On 07-August-25			Bond Future	12.01	86.1314	86.1314	86.1314	0.00
12/08/2025	2032 On 06-November-25			Bond Future	8.93	97.7330	97.6631	97.7330	137,378.00
12/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6697	7	7	7	0.00
12/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2580	3	3	3	300.00
12/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4525	5	5	5	300.00
12/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8662	9	9	9	0.00
12/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	7	0	0	0	300.00
12/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	123	0	0	0	0.00
12/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	424	0	0	0	0.00
12/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	30	0	0	0	0.00
12/08/2025	2032 On 05-February-26			Bond Future	9.01	99.5497	99.4785	99.5497	0.00
12/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5362	5	5	5	0.00
12/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	314	0	0	0	0.00
12/08/2025	2032 On 07-May-26			Bond Future	9.10	97.2106	97.1384	97.2106	0.00
12/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5083	5	5	5	0.00
12/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	648	1	1	1	0.00
12/08/2025	2032 On 06-August-26			Bond Future	9.19	98.9924	98.9191	98.9924	0.00
12/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4741	5	5	5	0.00
12/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	939	1	1	1	0.00
12/08/2025	2032 On 05-November-26			Bond Future	9.32	96.5450	96.4708	96.5450	0.00
12/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2071	2	2	2	0.00
12/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2711	3	3	3	0.00
12/08/2025	2033 On 07-August-25			Bond Future	128.65	128.6500	128.6500	128.6500	0.00
12/08/2025	2033 On 06-November-25			Bond Future	132.07	132.4345	132.0726	132.4345	6,581.00
12/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1067	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
12/08/2025	2033 On 05-February-26			Bond Future	134.56	134.9281	134.5593	134.9281	0.00
12/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	1679	2	2	2	0.00
12/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2033 On 07-May-26			Bond Future	135.49	135.8648	135.4904	135.8648	0.00
12/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	330	1	0	1	0.00
12/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2033 On 06-August-26			Bond Future	138.01	138.3888	138.0078	138.3888	0.00
12/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3758	4	4	4	0.00
12/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2033 On 05-November-26			Bond Future	138.84	139.2269	138.8410	139.2269	0.00
12/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1581	2	2	2	0.00
12/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2037 On 07-August-25			Bond Future	13.01	73.7725	73.7725	73.7725	0.00
12/08/2025	2037 On 06-November-25			Bond Future	10.30	90.5922	90.5364	90.5922	184,266.00
12/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7621	8	8	8	0.00
12/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4461	5	4	5	300.00
12/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10308	10	10	10	0.00
12/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2269	2	2	2	300.00
12/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	384	0	0	0	0.00
12/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	26	0	0	0	300.00
12/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1079	1	1	1	0.00
12/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	91	0	0	0	0.00
12/08/2025	2037 On 05-February-26			Bond Future	10.40	88.0174	87.9606	88.0174	5.00
12/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5330	5	5	5	0.00
12/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12464	13	12	13	0.00
12/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6229	6	6	6	1,030.00
12/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4050	4	4	4	1,970.00
12/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10316	10	10	10	0.00
12/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8374	8	8	8	0.00
12/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6047	6	6	6	0.00
12/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3077	3	3	3	1,930.00
12/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	629	1	1	1	1,930.00
12/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1623	2	2	2	0.00
12/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	313	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
12/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	176	0	0	0	1,970.00
12/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1171	1	1	1	0.00
12/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	81	0	0	0	1,030.00
12/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	596	1	1	1	0.00
12/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	783	1	1	1	0.00
12/08/2025	2037 On 07-May-26			Bond Future	10.51	89.6267	89.5690	89.6267	0.00
12/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5747	6	6	6	0.00
12/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10438	10	10	10	0.00
12/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4292	4	4	4	142.00
12/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	416	0	0	0	142.00
12/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1827	2	2	2	0.00
12/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1260	1	1	1	0.00
12/08/2025	2037 On 06-August-26			Bond Future	10.64	87.0098	86.9512	87.0098	0.00
12/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7069	7	7	7	0.00
12/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5472	6	5	6	0.00
12/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3403	3	3	3	0.00
12/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1665	2	2	2	2,541.00
12/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	3067	3	3	3	2,541.00
12/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5267	5	5	5	0.00
12/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1853	2	2	2	2,541.00
12/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1304	1	1	1	0.00
12/08/2025	2037 On 05-November-26			Bond Future	10.77	88.5108	88.4515	88.5108	0.00
12/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3213	3	3	3	0.00
12/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	4059	4	4	4	0.00
12/08/2025	2038 On 07-August-25			Bond Future	139.56	139.5600	139.5600	139.5600	0.00
12/08/2025	2038 On 06-November-25			Bond Future	142.27	143.0778	142.2666	143.0778	2,621.00
12/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1613	1	2	1	0.00
12/08/2025	2038 On 05-February-26			Bond Future	142.78	143.6055	142.7800	143.6055	0.00
12/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	420	0	0	0	0.00
12/08/2025	2038 On 07-May-26			Bond Future	145.43	146.2662	145.4256	146.2662	0.00
12/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	896	2	1	2	0.00
12/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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12/08/2025	2038 On 06-August-26			Bond Future	145.92	146.7784	145.9242	146.7784	0.00
12/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1204	2	1	2	0.00
12/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2038 On 05-November-26			Bond Future	148.48	149.3508	148.4821	149.3508	0.00
12/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2172	3	2	3	0.00
12/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2040 On 07-August-25			Bond Future	13.29	73.0222	73.0222	73.0222	0.00
12/08/2025	2040 On 06-November-25			Bond Future	10.73	90.1378	90.0098	90.1378	45,634.00
12/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7001	7	7	7	0.00
12/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	165	0	0	0	0.00
12/08/2025	2040 On 05-February-26			Bond Future	10.84	87.3041	87.1737	87.3041	36,614.00
12/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5152	5	5	5	0.00
12/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13651	14	14	14	0.00
12/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6709	7	7	7	475.00
12/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1110	1	1	1	680.00
12/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2196	2	2	2	0.00
12/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3673	4	4	4	0.00
12/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1693	2	2	2	680.00
12/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2755	3	3	3	680.00
12/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4320	4	4	4	0.00
12/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	84	0	0	0	475.00
12/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	714	1	1	1	0.00
12/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1099	1	1	1	0.00
12/08/2025	2040 On 07-May-26			Bond Future	10.95	88.9002	88.7676	88.9002	0.00
12/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5839	6	6	6	0.00
12/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8323	8	8	8	0.00
12/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6057	6	6	6	0.00
12/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2239	2	2	2	1,460.00
12/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7447	8	7	8	0.00
12/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9774	10	10	10	0.00
12/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3620	4	4	4	820.00
12/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	628	1	1	1	820.00
12/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1041	1	1	1	820.00
12/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2587	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
12/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1424	1	1	1	1,460.00
12/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3867	4	4	4	0.00
12/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	859	1	1	1	1,460.00
12/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1497	1	1	1	0.00
12/08/2025	2040 On 06-August-26			Bond Future	11.08	86.0192	85.8844	86.0192	0.00
12/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7906	8	8	8	0.00
12/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1455	1	1	1	0.00
12/08/2025	2040 On 05-November-26			Bond Future	11.22	87.5026	87.3658	87.5026	0.00
12/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3506	4	4	4	0.00
12/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4465	4	4	4	0.00
12/08/2025	2044 On 07-August-25			Bond Future	13.34	69.0380	69.0380	69.0380	0.00
12/08/2025	2044 On 06-November-25			Bond Future	10.98	85.1413	85.0098	85.1413	129,509.00
12/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	5998	6	6	6	0.00
12/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5302	5	5	5	0.00
12/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2827	3	3	3	11,000.00
12/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8011	8	8	8	0.00
12/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6648	7	7	7	0.00
12/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7738	8	8	8	0.00
12/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	135	0	0	0	5,600.00
12/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	212	0	0	0	5,800.00
12/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	121	0	0	0	5,800.00
12/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	367	0	0	0	11,000.00
12/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1039	1	1	1	0.00
12/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	276	0	0	0	0.00
12/08/2025	2044 On 05-February-26			Bond Future	11.08	82.3400	82.2061	82.3400	16.00
12/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4477	5	4	5	0.00
12/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3180	3	3	3	0.00
12/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4214	4	4	4	0.00
12/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	335	0	0	0	9,000.00
12/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	1952	2	2	2	9,000.00
12/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3999	4	4	4	0.00
12/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1635	2	2	2	9,000.00
12/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7499	7	7	7	0.00
12/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3185	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
12/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1536	1	2	1	4,500.00
12/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	2095	2	2	2	4,500.00
12/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1424	1	1	1	0.00
12/08/2025	2044 On 07-May-26			Bond Future	11.20	83.8453	83.7091	83.8453	0.00
12/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5494	6	5	6	0.00
12/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1737	2	2	2	0.00
12/08/2025	2044 On 06-August-26			Bond Future	11.33	80.9969	80.8584	80.9969	0.00
12/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8052	8	8	8	0.00
12/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1523	1	2	1	0.00
12/08/2025	2044 On 05-November-26			Bond Future	11.45	82.3934	82.2528	82.3934	0.00
12/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3759	4	4	4	0.00
12/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4479	4	4	4	0.00
12/08/2025	2046 On 07-August-25			Bond Future	118.69	118.6900	118.6900	118.6900	0.00
12/08/2025	2046 On 06-November-25			Bond Future	120.96	120.0714	120.9585	120.0714	19,630.00
12/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4451	5	4	5	0.00
12/08/2025	2046 On 05-February-26			Bond Future	123.24	122.3323	123.2361	122.3323	0.00
12/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1586	1	2	1	0.00
12/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2046 On 07-May-26			Bond Future	123.22	122.3015	123.2240	122.3015	0.00
12/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1726	3	2	3	0.00
12/08/2025	2046 On 06-August-26			Bond Future	125.51	124.5728	125.5126	124.5728	0.00
12/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3133	2	3	2	0.00
12/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2046 On 05-November-26			Bond Future	125.38	124.4215	125.3804	124.4215	0.00
12/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	100	1	0	1	0.00
12/08/2025	2050 On 07-August-25			Bond Future	119.89	119.8900	119.8900	119.8900	0.00
12/08/2025	2050 On 06-November-25			Bond Future	121.80	121.7951	121.7953	121.7951	17,837.00
12/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2625	3	3	3	0.00
12/08/2025	2050 On 05-February-26			Bond Future	121.68	121.6751	121.6762	121.6751	0.00
12/08/2025	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
12/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1144	1	1	1	0.00
12/08/2025	2050 On 07-May-26			Bond Future	123.93	123.9294	123.9307	123.9294	0.00
12/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
12/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	139	0	0	0	0.00
12/08/2025	2050 On 06-August-26			Bond Future	123.78	123.7747	123.7779	123.7747	0.00
12/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	508	1	1	1	0.00
12/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
12/08/2025	2050 On 05-November-26			Bond Future	125.95	125.9435	125.9471	125.9435	0.00
12/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2107	2	2	2	0.00
12/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
12/08/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
12/08/2025	AL37 On 06-November-25			Index Future	1192.28	1192.7770	1192.2790	1192.7770	0.00
12/08/2025	AL37 On 05-February-26			Index Future	1214.44	1214.9470	1214.4400	1214.9470	0.00
12/08/2025	AL37 On 07-May-26			Index Future	1236.67	1237.1880	1236.6740	1237.1880	0.00
12/08/2025	AL37 On 06-August-26			Index Future	1259.14	1259.6630	1259.1430	1259.6630	0.00
12/08/2025	AL37 On 05-November-26			Index Future	1281.24	1281.7620	1281.2360	1281.7620	0.00
12/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
12/08/2025	AL7T On 06-November-25			Index Future	1446.94	1447.7830	1446.9410	1447.7830	0.00
12/08/2025	AL7T On 05-February-26			Index Future	1473.84	1474.6940	1473.8350	1474.6940	0.00
12/08/2025	AL7T On 07-May-26			Index Future	1500.82	1501.6890	1500.8180	1501.6890	0.00
12/08/2025	AL7T On 06-August-26			Index Future	1528.09	1528.9700	1528.0860	1528.9700	0.00
12/08/2025	AL7T On 05-November-26			Index Future	1554.90	1555.7920	1554.8990	1555.7920	0.00
12/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
12/08/2025	ALBI On 06-November-25			Index Future	1227.78	1228.7370	1227.7810	1228.7370	76.00
12/08/2025	ALBI On 05-February-26			Index Future	1250.60	1251.5760	1250.6020	1251.5760	0.00
12/08/2025	ALBI On 07-May-26			Index Future	1273.50	1274.4870	1273.4980	1274.4870	0.00
12/08/2025	ALBI On 06-August-26			Index Future	1296.64	1297.6400	1296.6360	1297.6400	0.00
12/08/2025	ALBI On 05-November-26			Index Future	1319.39	1320.4040	1319.3870	1320.4040	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
12/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	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
12/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	ES33 On 07-August-25			Bond Future	13.56	73.8046	73.8046	73.8046	0.00
12/08/2025	ES33 On 06-November-25			Bond Future	10.43	85.7839	85.7410	85.7839	0.00
12/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7091	7	7	7	0.00
12/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES33 On 05-February-26			Bond Future	10.56	87.3991	87.3554	87.3991	0.00
12/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4160	4	4	4	0.00
12/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES33 On 07-May-26			Bond Future	10.70	85.2233	85.1790	85.2233	0.00
12/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4299	4	4	4	0.00
12/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES33 On 06-August-26			Bond Future	10.85	86.8047	86.7598	86.8047	0.00
12/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4891	5	5	5	0.00
12/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES33 On 05-November-26			Bond Future	11.03	84.5311	84.4858	84.5311	0.00
12/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
12/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	843	1	1	1	0.00
12/08/2025	ES42 On 07-August-25			Bond Future	13.79	68.2722	68.2722	68.2722	0.00
12/08/2025	ES42 On 06-November-25			Bond Future	11.29	79.8282	79.7078	79.8282	0.00
12/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6374	6	6	6	0.00
12/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES42 On 05-February-26			Bond Future	11.41	81.3313	81.2086	81.3313	0.00
12/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2609	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
12/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES42 On 07-May-26			Bond Future	11.54	78.5729	78.4481	78.5729	0.00
12/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3807	4	4	4	0.00
12/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES42 On 06-August-26			Bond Future	11.67	80.0295	79.9026	80.0295	0.00
12/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5428	6	5	6	0.00
12/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
12/08/2025	ES42 On 05-November-26			Bond Future	11.82	77.1651	77.0362	77.1651	0.00
12/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
12/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	929	1	1	1	0.00
12/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
12/08/2025	GOVI On 06-November-25			GOVI	1208.15	1209.0470	1208.1500	1209.0470	614.00
12/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	961500	97	96	97	0.00
12/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/08/2025	GOVI On 05-February-26			GOVI	1230.61	1231.5200	1230.6070	1231.5200	0.00
12/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	806070	82	81	82	0.00
12/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/08/2025	GOVI On 07-May-26			GOVI	1253.14	1254.0640	1253.1360	1254.0640	42.00
12/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	761360	77	76	77	0.00
12/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/08/2025	GOVI On 06-August-26			GOVI	1275.90	1276.8460	1275.9040	1276.8460	0.00
12/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	869040	88	87	88	0.00
12/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
12/08/2025	GOVI On 05-November-26			GOVI	1298.29	1299.2460	1298.2920	1299.2460	0.00
12/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	212920	22	21	22	0.00
12/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
12/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
12/08/2025	IGOV On 06-November-25			Index Future	391.34	391.4230	391.3390	391.4230	754.00
12/08/2025	IGOV On 05-February-26			Index Future	398.71	398.7930	398.7070	398.7930	0.00
12/08/2025	IGOV On 07-May-26			Index Future	406.10	406.1860	406.0990	406.1860	0.00
12/08/2025	IGOV On 06-August-26			Index Future	413.57	413.6560	413.5680	413.6560	0.00
12/08/2025	IGOV On 05-November-26			Index Future	420.91	421.0020	420.9140	421.0020	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
12/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/08/2025	R033 On 07-August-25			Bond Future	10.33	101.9226	101.9226	101.9226	0.00
12/08/2025	R033 On 06-November-25			Bond Future	9.10	105.9711	105.8903	105.9711	12,178.00
12/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6487	7	6	7	0.00
12/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	52	0	0	0	0.00
12/08/2025	R033 On 05-February-26			Bond Future	9.18	107.9410	107.8586	107.9410	0.00
12/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6906	7	7	7	0.00
12/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	257	0	0	0	0.00
12/08/2025	R033 On 07-May-26			Bond Future	9.27	104.8718	104.7881	104.8718	0.00
12/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6114	6	6	6	0.00
12/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	614	1	1	1	0.00
12/08/2025	R033 On 06-August-26			Bond Future	9.37	106.7936	106.7087	106.7936	0.00
12/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5403	5	5	5	0.00
12/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1148	1	1	1	0.00
12/08/2025	R033 On 05-November-26			Bond Future	9.49	103.5983	103.5123	103.5983	0.00
12/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2265	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
12/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	3030	3	3	3	0.00
12/08/2025	R035 On 07-August-25			Bond Future	12.65	83.3717	83.3717	83.3717	0.00
12/08/2025	R035 On 06-November-25			Bond Future	9.76	96.4878	96.4333	96.4878	118,055.00
12/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	7976	8	8	8	0.00
12/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9131	9	9	9	0.00
12/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3566	4	4	4	0.00
12/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	6968	7	7	7	0.00
12/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5371	5	5	5	0.00
12/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4496	5	4	5	0.00
12/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2910	3	3	3	0.00
12/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1500	2	1	2	250.00
12/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11695	12	12	12	0.00
12/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6717	7	7	7	250.00
12/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9231	9	9	9	0.00
12/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6666	7	7	7	2,000.00
12/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	11889	12	12	12	0.00
12/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2620	3	3	3	300.00
12/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4882	5	5	5	300.00
12/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10325	10	10	10	0.00
12/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	1970	2	2	2	2,000.00
12/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4071	4	4	4	2,000.00
12/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4212	4	4	4	2,000.00
12/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	103	0	0	0	0.00
12/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	344	0	0	0	0.00
12/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	368	0	0	0	0.00
12/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	16	0	0	0	300.00
12/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	248	0	0	0	0.00
12/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1080	1	1	1	0.00
12/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	761	1	1	1	0.00
12/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	5	0	0	0	2,000.00
12/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	28	0	0	0	250.00
12/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	101	0	0	0	0.00
12/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6	0	0	0	250.00
12/08/2025	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
12/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	656	1	1	1	250.00
12/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1418	1	1	1	0.00
12/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	299	0	0	0	250.00
12/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	196	0	0	0	8,500.00
12/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	472	0	0	0	50.00
12/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	30	0	0	0	2,000.00
12/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	53	0	0	0	0.00
12/08/2025	R035 On 05-February-26			Bond Future	9.85	98.2813	98.2258	98.2813	0.00
12/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5741	6	6	6	0.00
12/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4250	4	4	4	2,000.00
12/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6410	6	6	6	2,000.00
12/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13321	13	13	13	0.00
12/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6681	7	7	7	0.00
12/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5217	5	5	5	0.00
12/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3201	3	3	3	250.00
12/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7459	8	7	8	0.00
12/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	355	0	0	0	250.00
12/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	721	1	1	1	250.00
12/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1417	1	1	1	0.00
12/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	453	0	0	0	0.00
12/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	36	0	0	0	2,000.00
12/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	493	0	0	0	0.00
12/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	988	1	1	1	0.00
12/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	610	1	1	1	0.00
12/08/2025	R035 On 07-May-26			Bond Future	9.95	95.5758	95.5195	95.5758	0.00
12/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5916	6	6	6	0.00
12/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1057	1	1	1	0.00
12/08/2025	R035 On 06-August-26			Bond Future	10.06	97.3281	97.2710	97.3281	0.00
12/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6455	7	6	7	0.00
12/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1265	1	1	1	0.00
12/08/2025	R035 On 05-November-26			Bond Future	10.19	94.5097	94.4520	94.5097	0.00
12/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2914	3	3	3	0.00
12/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3770	4	4	4	0.00
12/08/2025	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
12/08/2025	R038 On 06-November-25			Bond Future	10.39	104.6118	104.5471	104.6118	6,744.00
12/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6022	6	6	6	0.00
12/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4551	5	5	5	1,770.00
12/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12458	13	12	13	0.00
12/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	18	0	0	0	1,770.00
12/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	532	1	1	1	0.00
12/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	294	0	0	0	0.00
12/08/2025	R038 On 05-February-26			Bond Future	10.50	106.5564	106.4906	106.5564	0.00
12/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	6973	7	7	7	0.00
12/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	768	1	1	1	0.00
12/08/2025	R038 On 07-May-26			Bond Future	10.62	103.0205	102.9536	103.0205	0.00
12/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6552	7	7	7	0.00
12/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1448	1	1	1	0.00
12/08/2025	R038 On 06-August-26			Bond Future	10.74	104.9080	104.8402	104.9080	0.00
12/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8072	8	8	8	0.00
12/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1588	2	2	2	0.00
12/08/2025	R038 On 05-November-26			Bond Future	10.88	101.2384	101.1697	101.2384	0.00
12/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3611	4	4	4	0.00
12/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4647	5	5	5	0.00
12/08/2025	R053 On 07-August-25			Bond Future	13.17	92.8341	92.8341	92.8341	0.00
12/08/2025	R053 On 06-November-25			Bond Future	10.89	107.9189	107.7390	107.9189	25,967.00
12/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7877	8	8	8	0.00
12/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	352	0	0	0	0.00
12/08/2025	R053 On 05-February-26			Bond Future	10.98	109.9250	109.7417	109.9250	0.00
12/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6300	6	6	6	0.00
12/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1893	2	2	2	0.00
12/08/2025	R053 On 07-May-26			Bond Future	11.09	106.0735	105.8872	106.0735	10,000.00
12/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7437	8	7	8	0.00
12/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2325	2	2	2	0.00
12/08/2025	R053 On 06-August-26			Bond Future	11.20	108.0169	107.8274	108.0169	0.00
12/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10919	11	11	11	0.00
12/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2203	2	2	2	0.00
12/08/2025	R053 On 05-November-26			Bond Future	11.32	104.0225	103.8301	104.0225	0.00
12/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5202	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	6148	6	6	6	0.00
12/08/2025	R186 On 07-August-25			Bond Future	9.68	102.4871	102.4871	102.4871	0.00
12/08/2025	R186 On 06-November-25			Bond Future	7.69	107.0089	107.0164	107.0089	103,336.00
12/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	484	0	0	0	0.00
12/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	18	0	0	0	0.00
12/08/2025	R186 On 05-February-26			Bond Future	7.75	103.6934	103.7010	103.6934	0.00
12/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	574	1	1	1	0.00
12/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	5	0	0	0	0.00
12/08/2025	R186 On 07-May-26			Bond Future	7.90	105.5896	105.5976	105.5896	0.00
12/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	468	0	0	0	0.00
12/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R186 On 06-August-26			Bond Future	8.24	102.2199	102.2283	102.2199	0.00
12/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	209	0	0	0	0.00
12/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	90	0	0	0	0.00
12/08/2025	R186 On 05-November-26			Bond Future	10.76	103.9843	103.9932	103.9843	0.00
12/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
12/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	358	0	0	0	0.00
12/08/2025	R202 On 07-August-25			Bond Future	271.60	271.6000	271.6000	271.6000	0.00
12/08/2025	R202 On 06-November-25			Bond Future	276.16	276.1599	276.1603	276.1599	1,033.00
12/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	520	1	1	1	0.00
12/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R202 On 05-February-26			Bond Future	276.02	276.0228	276.0243	276.0228	0.00
12/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
12/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1796	2	2	2	0.00
12/08/2025	R202 On 07-May-26			Bond Future	281.14	281.1370	281.1390	281.1370	0.00
12/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3589	4	4	4	0.00
12/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R202 On 06-August-26			Bond Future	280.93	280.9279	280.9340	280.9279	0.00
12/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2074	2	2	2	0.00
12/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R202 On 05-November-26			Bond Future	285.86	285.8514	285.8586	285.8514	0.00
12/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5399	5	5	5	0.00
12/08/2025	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
12/08/2025	R209 On 07-August-25			Bond Future	12.68	65.2783	65.2783	65.2783	0.00
12/08/2025	R209 On 06-November-25			Bond Future	10.04	76.6406	76.5911	76.6406	20,090.00
12/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6265	6	6	6	0.00
12/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	104	0	0	0	0.00
12/08/2025	R209 On 05-February-26			Bond Future	10.13	78.0653	78.0148	78.0653	0.00
12/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4702	5	5	5	0.00
12/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	699	1	1	1	0.00
12/08/2025	R209 On 07-May-26			Bond Future	10.23	76.3416	76.2904	76.3416	0.00
12/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5187	5	5	5	0.00
12/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1066	1	1	1	0.00
12/08/2025	R209 On 06-August-26			Bond Future	10.34	77.7410	77.6891	77.7410	0.00
12/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6168	6	6	6	0.00
12/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1146	1	1	1	0.00
12/08/2025	R209 On 05-November-26			Bond Future	10.46	75.9346	75.8820	75.9346	0.00
12/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2807	3	3	3	0.00
12/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3512	3	4	3	0.00
12/08/2025	R210 On 07-August-25			Bond Future	248.44	248.4400	248.4400	248.4400	0.00
12/08/2025	R210 On 06-November-25			Bond Future	252.67	253.0561	252.6705	253.0561	1,206.00
12/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	531	1	1	1	0.00
12/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R210 On 05-February-26			Bond Future	257.43	257.8209	257.4279	257.8209	0.00
12/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4328	5	4	5	0.00
12/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R210 On 07-May-26			Bond Future	258.72	259.1157	258.7184	259.1157	0.00
12/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3318	4	3	4	0.00
12/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R210 On 06-August-26			Bond Future	263.52	263.9285	263.5245	263.9285	0.00
12/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3685	4	4	4	0.00
12/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R210 On 05-November-26			Bond Future	264.61	265.0174	264.6103	265.0174	0.00
12/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11280	12	11	12	0.00
12/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
12/08/2025	R213 On 07-August-25			Bond Future	11.66	84.4671	84.4671	84.4671	0.00
12/08/2025	R213 On 06-November-25			Bond Future	8.57	94.8563	94.8167	94.8563	94,023.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5768	6	6	6	0.00
12/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	20	0	0	0	0.00
12/08/2025	R213 On 05-February-26			Bond Future	8.63	96.6195	96.5792	96.6195	23.00
12/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4911	5	5	5	0.00
12/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	202	0	0	0	0.00
12/08/2025	R213 On 07-May-26			Bond Future	8.70	94.8352	94.7943	94.8352	0.00
12/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4425	4	4	4	0.00
12/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	476	0	0	0	0.00
12/08/2025	R213 On 06-August-26			Bond Future	8.79	96.5743	96.5329	96.5743	0.00
12/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3875	4	4	4	0.00
12/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	758	1	1	1	0.00
12/08/2025	R213 On 05-November-26			Bond Future	8.91	94.6949	94.6531	94.6949	0.00
12/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1653	2	2	2	0.00
12/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2189	2	2	2	0.00
12/08/2025	R214 On 07-August-25			Bond Future	12.97	60.0870	60.0870	60.0870	0.00
12/08/2025	R214 On 06-November-25			Bond Future	10.67	70.2481	70.1364	70.2481	36,791.00
12/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5409	6	5	6	0.00
12/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	205	0	0	0	0.00
12/08/2025	R214 On 05-February-26			Bond Future	10.77	71.5539	71.4401	71.5539	0.00
12/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3796	4	4	4	0.00
12/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1131	1	1	1	0.00
12/08/2025	R214 On 07-May-26			Bond Future	10.87	69.5646	69.4488	69.5646	0.00
12/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4888	5	5	5	0.00
12/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1383	1	1	1	0.00
12/08/2025	R214 On 06-August-26			Bond Future	10.98	70.8400	70.7222	70.8400	0.00
12/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6420	7	6	7	0.00
12/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1323	1	1	1	0.00
12/08/2025	R214 On 05-November-26			Bond Future	11.10	68.7682	68.6486	68.7682	0.00
12/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3133	3	3	3	0.00
12/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3836	4	4	4	0.00
12/08/2025	R248 On 07-August-25			Bond Future	13.21	72.0340	72.0340	72.0340	0.00
12/08/2025	R248 On 06-November-25			Bond Future	10.97	83.4561	83.3193	83.4561	219,481.00
12/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5452	6	5	6	0.00
12/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	375	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
12/08/2025	R248 On 05-February-26			Bond Future	11.08	85.0074	84.8680	85.0074	0.00
12/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4199	4	4	4	0.00
12/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1638	2	2	2	0.00
12/08/2025	R248 On 07-May-26			Bond Future	11.18	82.1224	81.9807	82.1224	260.00
12/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5384	5	5	5	0.00
12/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1884	2	2	2	0.00
12/08/2025	R248 On 06-August-26			Bond Future	11.30	83.6277	83.4836	83.6277	0.00
12/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8213	8	8	8	0.00
12/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1579	2	2	2	0.00
12/08/2025	R248 On 05-November-26			Bond Future	11.42	80.6353	80.4890	80.6353	0.00
12/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	3957	4	4	4	0.00
12/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4692	5	5	5	0.00
12/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00