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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/09/2025 TO: 10/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/09/2025	2029 On 06-November-25			Bond Future	140.99		140.8639	140.9902	140.8639	4,646.00
10/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1200		1	1	1	0.00
10/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
10/09/2025	2029 On 05-February-26			Bond Future	143.61		143.4845	143.6133	143.4845	0.00
10/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3503		3	4	3	0.00
10/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
10/09/2025	2029 On 07-May-26			Bond Future	144.81		144.6780	144.8097	144.6780	0.00
10/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2990		3	3	3	0.00
10/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
10/09/2025	2029 On 06-August-26			Bond Future	147.49		147.3596	147.4949	147.3596	0.00
10/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3395		3	3	3	0.00
10/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2029 On 05-November-26			Bond Future	148.61	148.4732	148.6118	148.4732	0.00
10/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1052	1	1	1	0.00
10/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2030 On 06-November-25			Bond Future	8.04	102.0675	102.0728	102.0675	139,289.00
10/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5106	5	5	5	0.00
10/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4044	4	4	4	300.00
10/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6867	7	7	7	0.00
10/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2391	2	2	2	300.00
10/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	1	0	0	0	0.00
10/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
10/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	39	0	0	0	0.00
10/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2030 On 05-February-26			Bond Future	8.08	99.9334	99.9389	99.9334	53,679.00
10/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4581	5	5	5	0.00
10/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	21	0	0	0	0.00
10/09/2025	2030 On 07-May-26			Bond Future	8.14	101.7639	101.7699	101.7639	0.00
10/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3960	4	4	4	0.00
10/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	117	0	0	0	0.00
10/09/2025	2030 On 06-August-26			Bond Future	8.21	99.6162	99.6230	99.6162	0.00
10/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3248	3	3	3	0.00
10/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	329	0	0	0	0.00
10/09/2025	2030 On 05-November-26			Bond Future	8.30	101.3517	101.3597	101.3517	0.00
10/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1635	2	2	2	0.00
10/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1390	1	1	1	0.00
10/09/2025	2031 On 06-November-25			Bond Future	110.96	110.9562	110.9634	110.9562	1,416.00
10/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1274	1	1	1	0.00
10/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	1	0	0	0	0.00
10/09/2025	2031 On 05-February-26			Bond Future	110.63	110.6210	110.6283	110.6210	0.00
10/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	32	0	0	0	0.00
10/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1163	1	1	1	0.00
10/09/2025	2031 On 07-May-26			Bond Future	112.68	112.6736	112.6815	112.6736	0.00
10/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	27	0	0	0	0.00
10/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1186	1	1	1	0.00
10/09/2025	2031 On 06-August-26			Bond Future	112.33	112.3210	112.3293	112.3210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1481	1	1	1	0.00
10/09/2025	2031 On 05-November-26			Bond Future	114.31	114.3050	114.3145	114.3050	0.00
10/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2825	3	3	3	0.00
10/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2032 On 06-November-25			Bond Future	8.76	98.4761	98.4630	98.4761	155,739.00
10/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7467	7	7	7	0.00
10/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3060	3	3	3	300.00
10/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5209	5	5	5	300.00
10/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9454	9	9	9	0.00
10/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
10/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	7	0	0	0	0.00
10/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	104	0	0	0	0.00
10/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2032 On 05-February-26			Bond Future	8.84	100.2842	100.2709	100.2842	0.00
10/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5915	6	6	6	0.00
10/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	74	0	0	0	0.00
10/09/2025	2032 On 07-May-26			Bond Future	8.91	97.9615	97.9485	97.9615	0.00
10/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5503	6	6	6	0.00
10/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	258	0	0	0	0.00
10/09/2025	2032 On 06-August-26			Bond Future	9.00	99.7532	99.7407	99.7532	0.00
10/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5136	5	5	5	0.00
10/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	512	1	1	1	0.00
10/09/2025	2032 On 05-November-26			Bond Future	9.11	97.3343	97.3225	97.3343	0.00
10/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2508	3	3	3	0.00
10/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2296	2	2	2	0.00
10/09/2025	2033 On 06-November-25			Bond Future	133.42	133.1865	133.4249	133.1865	18,706.00
10/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	285	0	0	0	0.00
10/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2033 On 05-February-26			Bond Future	135.91	135.6643	135.9073	135.6643	0.00
10/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3027	3	3	3	0.00
10/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2033 On 07-May-26			Bond Future	136.86	136.6104	136.8583	136.6104	0.00
10/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1698	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2033 On 06-August-26			Bond Future	139.40	139.1426	139.3961	139.1426	0.00
10/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5146	5	5	5	0.00
10/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2033 On 05-November-26			Bond Future	140.27	140.0064	140.2654	140.0064	0.00
10/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3005	3	3	3	0.00
10/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2037 On 06-November-25			Bond Future	10.08	91.8394	91.8901	91.8394	183,404.00
10/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8885	9	9	9	0.00
10/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5480	5	5	5	300.00
10/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11636	12	12	12	0.00
10/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2924	3	3	3	300.00
10/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	49	0	0	0	0.00
10/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
10/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	380	0	0	0	0.00
10/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	2	0	0	0	0.00
10/09/2025	2037 On 05-February-26			Bond Future	10.17	89.2670	89.3186	89.2670	5.00
10/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	6210	6	6	6	0.00
10/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13745	14	14	14	0.00
10/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	7186	7	7	7	1,030.00
10/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4821	5	5	5	1,970.00
10/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11519	11	12	11	0.00
10/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9482	9	9	9	0.00
10/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6989	7	7	7	0.00
10/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3765	4	4	4	1,930.00
10/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	213	0	0	0	1,930.00
10/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	954	1	1	1	0.00
10/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	63	0	0	0	1,930.00
10/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	21	0	0	0	1,970.00
10/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	584	1	1	1	0.00
10/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	5	0	0	0	1,030.00
10/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	194	0	0	0	0.00
10/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	305	0	0	0	0.00
10/09/2025	2037 On 07-May-26			Bond Future	10.28	90.9020	90.9550	90.9020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6544	7	7	7	0.00
10/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11531	11	12	11	0.00
10/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	5002	5	5	5	142.00
10/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	124	0	0	0	142.00
10/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1151	1	1	1	0.00
10/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	671	1	1	1	0.00
10/09/2025	2037 On 06-August-26			Bond Future	10.39	88.3047	88.3593	88.3047	0.00
10/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7983	8	8	8	0.00
10/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6287	6	6	6	0.00
10/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	4127	4	4	4	0.00
10/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2399	2	2	2	2,541.00
10/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2383	2	2	2	2,541.00
10/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4592	5	5	5	0.00
10/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1260	1	1	1	2,541.00
10/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	811	1	1	1	0.00
10/09/2025	2037 On 05-November-26			Bond Future	10.51	89.8421	89.8986	89.8421	0.00
10/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3976	4	4	4	0.00
10/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3375	3	3	3	0.00
10/09/2025	2038 On 06-November-25			Bond Future	143.06	143.0470	143.0622	143.0470	2,621.00
10/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	818	1	1	1	0.00
10/09/2025	2038 On 05-February-26			Bond Future	143.55	143.5299	143.5453	143.5299	0.00
10/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	345	0	0	0	0.00
10/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2038 On 07-May-26			Bond Future	146.21	146.1932	146.2098	146.1932	0.00
10/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1680	2	2	2	0.00
10/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2038 On 06-August-26			Bond Future	146.70	146.6870	146.7043	146.6870	0.00
10/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1984	2	2	2	0.00
10/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2038 On 05-November-26			Bond Future	149.30	149.2795	149.2984	149.2795	0.00
10/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2988	3	3	3	0.00
10/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2040 On 06-November-25			Bond Future	10.53	91.3350	91.3230	91.3350	35,841.00

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10/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	8158	8	8	8	0.00
10/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	8	0	0	0	0.00
10/09/2025	2040 On 05-February-26			Bond Future	10.63	88.5029	88.4907	88.5029	36,614.00
10/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5867	6	6	6	0.00
10/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14889	15	15	15	0.00
10/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7551	8	8	8	475.00
10/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1597	2	2	2	680.00
10/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2720	3	3	3	0.00
10/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	4275	4	4	4	0.00
10/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	978	1	1	1	680.00
10/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1961	2	2	2	680.00
10/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3490	3	3	3	0.00
10/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	5	0	0	0	475.00
10/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	240	0	0	0	0.00
10/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	497	0	0	0	0.00
10/09/2025	2040 On 07-May-26			Bond Future	10.74	90.1237	90.1118	90.1237	0.00
10/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6572	7	7	7	0.00
10/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	9198	9	9	9	0.00
10/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6801	7	7	7	0.00
10/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2923	3	3	3	1,460.00
10/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	8266	8	8	8	0.00
10/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10735	11	11	11	0.00
10/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4286	4	4	4	820.00
10/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	244	0	0	0	820.00
10/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	516	1	1	1	820.00
10/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1909	2	2	2	0.00
10/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	824	1	1	1	1,460.00
10/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3207	3	3	3	0.00
10/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	390	0	0	0	1,460.00
10/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	886	1	1	1	0.00
10/09/2025	2040 On 06-August-26			Bond Future	10.87	87.2615	87.2500	87.2615	0.00
10/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8711	9	9	9	0.00
10/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	895	1	1	1	0.00
10/09/2025	2040 On 05-November-26			Bond Future	10.99	88.7804	88.7695	88.7804	0.00
10/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4289	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	3846	4	4	4	0.00
10/09/2025	2044 On 06-November-25			Bond Future	10.82	86.0901	86.1129	86.0901	129,695.00
10/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6855	7	7	7	0.00
10/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8998	9	9	9	0.00
10/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7556	8	8	8	0.00
10/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8712	9	9	9	0.00
10/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3309	3	3	3	11,000.00
10/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	6095	6	6	6	0.00
10/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	57	0	0	0	11,000.00
10/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	418	0	0	0	0.00
10/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	6	0	0	0	5,600.00
10/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	17	0	0	0	5,800.00
10/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	5	0	0	0	5,800.00
10/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	31	0	0	0	0.00
10/09/2025	2044 On 05-February-26			Bond Future	10.92	83.2869	83.3102	83.2869	16.00
10/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4951	5	5	5	0.00
10/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4447	4	4	4	0.00
10/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4672	5	5	5	0.00
10/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3596	4	4	4	0.00
10/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2351	2	2	2	9,000.00
10/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	692	1	1	1	9,000.00
10/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	6752	7	7	7	0.00
10/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1407	1	1	1	4,500.00
10/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2480	2	2	2	0.00
10/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	889	1	1	1	4,500.00
10/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	979	1	1	1	9,000.00
10/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	794	1	1	1	0.00
10/09/2025	2044 On 07-May-26			Bond Future	11.03	84.8122	84.8364	84.8122	0.00
10/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	6029	6	6	6	0.00
10/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1145	1	1	1	0.00
10/09/2025	2044 On 06-August-26			Bond Future	11.15	81.9780	82.0032	81.9780	0.00
10/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8665	9	9	9	0.00
10/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	991	1	1	1	0.00
10/09/2025	2044 On 05-November-26			Bond Future	11.27	83.4047	83.4312	83.4047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4421	4	4	4	0.00
10/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	3963	4	4	4	0.00
10/09/2025	2046 On 06-November-25			Bond Future	121.64	121.3569	121.6376	121.3569	19,630.00
10/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	3772	4	4	4	0.00
10/09/2025	2046 On 05-February-26			Bond Future	123.90	123.6145	123.9006	123.6145	0.00
10/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	2251	2	2	2	0.00
10/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2046 On 07-May-26			Bond Future	123.89	123.5997	123.8913	123.5997	0.00
10/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1059	1	1	1	0.00
10/09/2025	2046 On 06-August-26			Bond Future	126.19	125.8900	126.1881	125.8900	0.00
10/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3808	4	4	4	0.00
10/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2046 On 05-November-26			Bond Future	126.07	125.7702	126.0740	125.7702	0.00
10/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	594	0	1	0	0.00
10/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2050 On 06-November-25			Bond Future	122.65	122.1354	122.6491	122.1354	16,919.00
10/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	1771	2	2	2	0.00
10/09/2025	2050 On 05-February-26			Bond Future	122.50	121.9800	122.5035	121.9800	0.00
10/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
10/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	316	1	0	1	0.00
10/09/2025	2050 On 07-May-26			Bond Future	124.78	124.2435	124.7773	124.2435	0.00
10/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	707	0	1	0	0.00
10/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2050 On 06-August-26			Bond Future	124.62	124.0773	124.6213	124.0773	0.00
10/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	1351	1	1	1	0.00
10/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
10/09/2025	2050 On 05-November-26			Bond Future	126.82	126.2699	126.8249	126.2699	0.00
10/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2985	2	3	2	0.00
10/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/09/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	AL37 On 06-November-25			Index Future	1200.98	1201.0050	1200.9800	1201.0050	0.00
10/09/2025	AL37 On 05-February-26			Index Future	1223.03	1223.0560	1223.0310	1223.0560	0.00
10/09/2025	AL37 On 07-May-26			Index Future	1245.45	1245.4730	1245.4500	1245.4730	0.00
10/09/2025	AL37 On 06-August-26			Index Future	1268.02	1268.0430	1268.0210	1268.0430	0.00
10/09/2025	AL37 On 05-November-26			Index Future	1290.45	1290.4640	1290.4460	1290.4640	0.00
10/09/2025	AL7T On 06-November-25			Index Future	1467.44	1466.8190	1467.4350	1466.8190	0.00
10/09/2025	AL7T On 05-February-26			Index Future	1494.38	1493.7510	1494.3790	1493.7510	0.00
10/09/2025	AL7T On 07-May-26			Index Future	1521.77	1521.1290	1521.7710	1521.1290	0.00
10/09/2025	AL7T On 06-August-26			Index Future	1549.35	1548.6930	1549.3500	1548.6930	0.00
10/09/2025	AL7T On 05-November-26			Index Future	1576.75	1576.0780	1576.7510	1576.0780	0.00
10/09/2025	ALBI On 06-November-25			Index Future	1241.42	1241.2240	1241.4190	1241.2240	76.00
10/09/2025	ALBI On 05-February-26			Index Future	1264.21	1264.0140	1264.2120	1264.0140	0.00
10/09/2025	ALBI On 07-May-26			Index Future	1287.39	1287.1820	1287.3860	1287.1820	0.00
10/09/2025	ALBI On 06-August-26			Index Future	1310.72	1310.5070	1310.7170	1310.5070	0.00
10/09/2025	ALBI On 05-November-26			Index Future	1333.90	1333.6790	1333.8970	1333.6790	0.00
10/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	ES33 On 06-November-25			Bond Future	10.13	87.1277	87.1703	87.1277	0.00
10/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8520	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES33 On 05-February-26			Bond Future	10.25	88.7486	88.7921	88.7486	0.00
10/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5597	6	6	6	0.00
10/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES33 On 07-May-26			Bond Future	10.37	86.6008	86.6455	86.6008	0.00
10/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5765	6	6	6	0.00
10/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES33 On 06-August-26			Bond Future	10.51	88.2047	88.2510	88.2047	0.00
10/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6382	6	6	6	0.00
10/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES33 On 05-November-26			Bond Future	10.67	85.9696	86.0175	85.9696	0.00
10/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	689	1	1	1	0.00
10/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES42 On 06-November-25			Bond Future	10.80	81.0596	82.8382	81.0596	0.00
10/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	9504	8	10	8	0.00
10/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES42 On 05-February-26			Bond Future	10.91	82.5675	84.3793	82.5675	0.00
10/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	5780	4	6	4	0.00
10/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES42 On 07-May-26			Bond Future	11.01	79.8347	81.6806	79.8347	0.00
10/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	7039	5	7	5	0.00
10/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES42 On 06-August-26			Bond Future	11.13	81.3121	83.1928	81.3121	0.00
10/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	8718	7	9	7	0.00
10/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/09/2025	ES42 On 05-November-26			Bond Future	11.25	78.4831	80.3979	78.4831	0.00
10/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	2433	1	2	1	0.00
10/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/09/2025	GOVI On 06-November-25			GOVI	1220.84	1220.7850	1220.8380	1220.7850	606.00
10/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1088380	109	109	109	0.00
10/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/09/2025	GOVI On 05-February-26			GOVI	1243.25	1243.1990	1243.2540	1243.1990	0.00
10/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	932540	93	93	93	0.00
10/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	GOVI On 07-May-26			GOVI	1266.04	1265.9860	1266.0430	1265.9860	42.00
10/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	890430	89	89	89	0.00
10/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/09/2025	GOVI On 06-August-26			GOVI	1288.99	1288.9260	1288.9880	1288.9260	0.00
10/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	999880	100	100	100	0.00
10/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/09/2025	GOVI On 05-November-26			GOVI	1311.78	1311.7170	1311.7830	1311.7170	0.00
10/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	347830	35	35	35	0.00
10/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2025	IGOV On 06-November-25			Index Future	393.37	392.7920	393.3700	392.7920	754.00
10/09/2025	IGOV On 05-February-26			Index Future	400.69	400.0990	400.6890	400.0990	0.00
10/09/2025	IGOV On 07-May-26			Index Future	408.13	407.5270	408.1270	407.5270	0.00
10/09/2025	IGOV On 06-August-26			Index Future	415.62	415.0040	415.6160	415.0040	0.00
10/09/2025	IGOV On 05-November-26			Index Future	423.06	422.4320	423.0570	422.4320	0.00
10/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R033 On 06-November-25			Bond Future	8.95	106.7268	106.7124	106.7268	28,645.00
10/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7258	7	7	7	0.00
10/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	1	0	0	0	0.00
10/09/2025	R033 On 05-February-26			Bond Future	9.03	108.6863	108.6717	108.6863	0.00
10/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7507	8	8	8	0.00
10/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	45	0	0	0	0.00
10/09/2025	R033 On 07-May-26			Bond Future	9.11	105.6341	105.6198	105.6341	0.00
10/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6544	7	7	7	0.00
10/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	213	0	0	0	0.00
10/09/2025	R033 On 06-August-26			Bond Future	9.20	107.5658	107.5521	107.5658	0.00
10/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5677	6	6	6	0.00
10/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	579	1	1	1	0.00
10/09/2025	R033 On 05-November-26			Bond Future	9.31	104.4006	104.3876	104.4006	0.00
10/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2395	2	2	2	0.00
10/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2284	2	2	2	0.00
10/09/2025	R035 On 06-November-25			Bond Future	9.53	97.6811	97.7593	97.6811	121,225.00
10/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	9249	9	9	9	0.00
10/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	13015	13	13	13	0.00
10/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	5080	5	5	5	2,000.00
10/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	5239	5	5	5	2,000.00
10/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7892	8	8	8	2,000.00
10/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	13209	13	13	13	0.00
10/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7945	8	8	8	250.00
10/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10529	10	11	10	0.00
10/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2626	3	3	3	2,000.00
10/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3404	3	3	3	300.00
10/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5981	6	6	6	300.00
10/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11635	12	12	12	0.00
10/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4506	4	5	4	0.00
10/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	8207	8	8	8	0.00
10/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10428	10	10	10	0.00
10/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6514	6	7	6	0.00
10/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5556	5	6	5	0.00
10/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3745	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	2056	2	2	2	250.00
10/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	2	0	0	0	0.00
10/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	165	0	0	0	250.00
10/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	648	1	1	1	0.00
10/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	33	0	0	0	250.00
10/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	13	0	0	0	8,500.00
10/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
10/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	86	0	0	0	50.00
10/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
10/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	22	0	0	0	0.00
10/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	218	0	0	0	0.00
10/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	52	0	0	0	0.00
10/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	410	0	0	0	0.00
10/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
10/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	3	0	0	0	0.00
10/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
10/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	3	0	0	0	0.00
10/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	45	0	0	0	0.00
10/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
10/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	1	0	0	0	0.00
10/09/2025	R035 On 05-February-26			Bond Future	9.62	99.4746	99.5543	99.4746	0.00
10/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6644	7	7	7	0.00
10/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	5015	5	5	5	2,000.00
10/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7373	7	7	7	2,000.00
10/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14614	15	15	15	0.00
10/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3866	4	4	4	250.00
10/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	6073	6	6	6	0.00
10/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8502	8	9	8	0.00
10/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7666	8	8	8	0.00
10/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	109	0	0	0	0.00
10/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	70	0	0	0	250.00
10/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	248	0	0	0	250.00
10/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	753	1	1	1	0.00
10/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
10/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	127	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	425	0	0	0	0.00
10/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	185	0	0	0	0.00
10/09/2025	R035 On 07-May-26			Bond Future	9.71	96.7939	96.8756	96.7939	0.00
10/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6697	7	7	7	0.00
10/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5845	6	6	6	0.00
10/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3938	4	4	4	0.00
10/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2478	2	2	2	200.00
10/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	6055	6	6	6	0.00
10/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	4110	4	4	4	0.00
10/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2602	3	3	3	350.00
10/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2430	2	2	2	250.00
10/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3870	4	4	4	0.00
10/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5762	6	6	6	0.00
10/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	692	1	1	1	250.00
10/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1477	2	1	2	250.00
10/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	2820	3	3	3	0.00
10/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1336	1	1	1	350.00
10/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2595	3	3	3	0.00
10/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	618	1	1	1	350.00
10/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1436	1	1	1	200.00
10/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2754	3	3	3	0.00
10/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	670	1	1	1	200.00
10/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	481	0	0	0	0.00
10/09/2025	R035 On 06-August-26			Bond Future	9.81	98.5646	98.6485	98.5646	0.00
10/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	7273	7	7	7	0.00
10/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	706	1	1	1	0.00
10/09/2025	R035 On 05-November-26			Bond Future	9.92	95.7829	95.8691	95.7829	0.00
10/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3608	4	4	4	0.00
10/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3048	3	3	3	0.00
10/09/2025	R038 On 06-November-25			Bond Future	10.14	106.2777	106.3761	106.2777	6,697.00
10/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7575	7	8	7	0.00
10/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	14269	14	14	14	0.00
10/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5917	6	6	6	1,770.00
10/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	69	0	0	0	0.00
10/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	18	0	0	0	0.00
10/09/2025	R038 On 05-February-26			Bond Future	10.24	108.2290	108.3292	108.2290	0.00
10/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	8258	8	8	8	0.00
10/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	214	0	0	0	0.00
10/09/2025	R038 On 07-May-26			Bond Future	10.34	104.7270	104.8295	104.7270	0.00
10/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7644	8	8	8	0.00
10/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	664	1	1	1	0.00
10/09/2025	R038 On 06-August-26			Bond Future	10.45	106.6420	106.7472	106.6420	0.00
10/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	9275	9	9	9	0.00
10/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	884	1	1	1	0.00
10/09/2025	R038 On 05-November-26			Bond Future	10.58	103.0191	103.1271	103.0191	0.00
10/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4362	4	4	4	0.00
10/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3440	3	3	3	0.00
10/09/2025	R053 On 06-November-25			Bond Future	10.69	109.4969	109.5270	109.4969	28,906.00
10/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	9348	9	9	9	0.00
10/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	35	0	0	0	0.00
10/09/2025	R053 On 05-February-26			Bond Future	10.79	111.5073	111.5381	111.5073	0.00
10/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	7140	7	7	7	0.00
10/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	936	1	1	1	0.00
10/09/2025	R053 On 07-May-26			Bond Future	10.88	107.6883	107.7201	107.6883	10,000.00
10/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	8298	8	8	8	0.00
10/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1353	1	1	1	0.00
10/09/2025	R053 On 06-August-26			Bond Future	10.99	109.6573	109.6904	109.6573	0.00
10/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11948	12	12	12	0.00
10/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1369	1	1	1	0.00
10/09/2025	R053 On 05-November-26			Bond Future	11.10	105.7086	105.7435	105.7086	0.00
10/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5917	6	6	6	0.00
10/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	4949	5	5	5	0.00
10/09/2025	R186 On 06-November-25			Bond Future	7.53	107.1982	107.1875	107.1982	89,778.00
10/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	637	1	1	1	0.00
10/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R186 On 05-February-26			Bond Future	7.56	103.8624	103.8515	103.8624	0.00
10/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	725	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	6	0	0	0	0.00
10/09/2025	R186 On 07-May-26			Bond Future	7.64	105.7649	105.7543	105.7649	0.00
10/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	637	1	1	1	0.00
10/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	13	0	0	0	0.00
10/09/2025	R186 On 06-August-26			Bond Future	7.80	102.3944	102.3844	102.3944	0.00
10/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	317	0	0	0	0.00
10/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	42	0	0	0	0.00
10/09/2025	R186 On 05-November-26			Bond Future	9.24	104.1780	104.1688	104.1780	0.00
10/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
10/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	173	0	0	0	0.00
10/09/2025	R202 On 06-November-25			Bond Future	277.62	277.5898	277.6182	277.5898	1,033.00
10/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1978	2	2	2	0.00
10/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R202 On 05-February-26			Bond Future	277.41	277.3848	277.4138	277.3848	0.00
10/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
10/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	406	0	0	0	0.00
10/09/2025	R202 On 07-May-26			Bond Future	282.56	282.5323	282.5633	282.5323	0.00
10/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	5013	5	5	5	0.00
10/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R202 On 06-August-26			Bond Future	282.34	282.3106	282.3433	282.3106	0.00
10/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3483	3	3	3	0.00
10/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R202 On 05-November-26			Bond Future	287.34	287.3003	287.3361	287.3003	0.00
10/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6876	7	7	7	0.00
10/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R209 On 06-November-25			Bond Future	9.78	77.9770	78.0202	77.9770	19,984.00
10/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7593	8	8	8	0.00
10/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	2	0	0	0	0.00
10/09/2025	R209 On 05-February-26			Bond Future	9.86	79.4087	79.4528	79.4087	0.00
10/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5669	6	6	6	0.00
10/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	228	0	0	0	0.00
10/09/2025	R209 On 07-May-26			Bond Future	9.95	77.7120	77.7573	77.7120	0.00
10/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	6087	6	6	6	0.00
10/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	500	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R209 On 06-August-26			Bond Future	10.05	79.1334	79.1801	79.1334	0.00
10/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	7140	7	7	7	0.00
10/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	626	1	1	1	0.00
10/09/2025	R209 On 05-November-26			Bond Future	10.15	77.3633	77.4115	77.3633	0.00
10/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3557	4	4	4	0.00
10/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2732	3	3	3	0.00
10/09/2025	R210 On 06-November-25			Bond Future	252.99	252.7969	252.9929	252.7969	1,206.00
10/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	853	1	1	1	0.00
10/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R210 On 05-February-26			Bond Future	257.70	257.4998	257.6998	257.4998	0.00
10/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4600	4	5	4	0.00
10/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R210 On 07-May-26			Bond Future	258.98	258.7785	258.9830	258.7785	0.00
10/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3583	3	4	3	0.00
10/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R210 On 06-August-26			Bond Future	263.78	263.5745	263.7847	263.5745	0.00
10/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3945	4	4	4	0.00
10/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R210 On 05-November-26			Bond Future	264.90	264.6799	264.8953	264.6799	0.00
10/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11565	11	12	11	0.00
10/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R213 On 06-November-25			Bond Future	8.37	95.5852	95.5936	95.5852	84,626.00
10/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6524	7	7	7	0.00
10/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
10/09/2025	R213 On 05-February-26			Bond Future	8.43	97.3402	97.3488	97.3402	23.00
10/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5514	6	6	6	0.00
10/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	36	0	0	0	0.00
10/09/2025	R213 On 07-May-26			Bond Future	8.49	95.5718	95.5811	95.5718	0.00
10/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4897	5	5	5	0.00
10/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	161	0	0	0	0.00
10/09/2025	R213 On 06-August-26			Bond Future	8.57	97.3205	97.3307	97.3205	0.00
10/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4288	4	4	4	0.00
10/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	373	0	0	0	0.00
10/09/2025	R213 On 05-November-26			Bond Future	8.66	95.4688	95.4799	95.4688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2060	2	2	2	0.00
10/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1770	2	2	2	0.00
10/09/2025	R214 On 06-November-25			Bond Future	10.47	71.3368	71.3249	71.3368	36,892.00
10/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6405	6	6	6	0.00
10/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	13	0	0	0	0.00
10/09/2025	R214 On 05-February-26			Bond Future	10.56	72.6466	72.6346	72.6466	0.00
10/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4435	4	4	4	0.00
10/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	576	1	1	1	0.00
10/09/2025	R214 On 07-May-26			Bond Future	10.65	70.6795	70.6675	70.6795	0.00
10/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5531	6	6	6	0.00
10/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	807	1	1	1	0.00
10/09/2025	R214 On 06-August-26			Bond Future	10.75	71.9724	71.9608	71.9724	0.00
10/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	7162	7	7	7	0.00
10/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	827	1	1	1	0.00
10/09/2025	R214 On 05-November-26			Bond Future	10.87	69.9314	69.9201	69.9314	0.00
10/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3786	4	4	4	0.00
10/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3217	3	3	3	0.00
10/09/2025	R248 On 06-November-25			Bond Future	10.80	84.5519	84.5388	84.5519	218,736.00
10/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	6352	6	6	6	0.00
10/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	56	0	0	0	0.00
10/09/2025	R248 On 05-February-26			Bond Future	10.90	86.1043	86.0910	86.1043	0.00
10/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4736	5	5	5	0.00
10/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	953	1	1	1	0.00
10/09/2025	R248 On 07-May-26			Bond Future	11.00	83.2420	83.2289	83.2420	260.00
10/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	6007	6	6	6	0.00
10/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1259	1	1	1	0.00
10/09/2025	R248 On 06-August-26			Bond Future	11.11	84.7646	84.7518	84.7646	0.00
10/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8921	9	9	9	0.00
10/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1018	1	1	1	0.00
10/09/2025	R248 On 05-November-26			Bond Future	11.22	81.8051	81.7929	81.8051	0.00
10/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4621	5	5	5	0.00
10/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4053	4	4	4	0.00
10/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00