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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/11/2025 TO: 10/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/11/2025	2029 On 06-November-25			Bond Future	139.79		139.7900	139.7900	139.7900	0.00
10/11/2025	2029 On 05-February-26			Bond Future	144.70		144.6234	144.7001	144.6234	1,833.00
10/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4590		5	5	5	0.00
10/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
10/11/2025	2029 On 07-May-26			Bond Future	145.92		145.8440	145.9220	145.8440	2,542.00
10/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4102		4	4	4	0.00
10/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
10/11/2025	2029 On 06-August-26			Bond Future	148.61		148.5262	148.6061	148.5262	0.00
10/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4506		4	5	4	0.00
10/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
10/11/2025	2029 On 05-November-26			Bond Future	149.77		149.6846	149.7662	149.6846	0.00
10/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2206		2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2029 On 04-February-27			Bond Future	152.38	152.2972	152.3806	152.2972	0.00
10/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2661	3	3	3	0.00
10/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2030 On 06-November-25			Bond Future	9.54	96.9671	96.9671	96.9671	0.00
10/11/2025	2030 On 05-February-26			Bond Future	7.70	101.1012	101.2294	101.1012	164,285.00
10/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5855	6	6	6	0.00
10/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	5	0	0	0	0.00
10/11/2025	2030 On 07-May-26			Bond Future	7.73	102.9523	103.0830	102.9523	5,220.00
10/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5217	5	5	5	0.00
10/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	167	0	0	0	1,000.00
10/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	798	1	1	1	1,000.00
10/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1226	1	1	1	0.00
10/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	610	1	1	1	1,000.00
10/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	851	1	1	1	0.00
10/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	61	0	0	0	0.00
10/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1837	2	2	2	0.00
10/11/2025	2030 On 06-August-26			Bond Future	7.77	100.8114	100.9447	100.8114	338.00
10/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4420	4	4	4	0.00
10/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	890	1	1	1	1,000.00
10/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1570	1	2	1	0.00
10/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	252	0	0	0	1,000.00
10/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1070	1	1	1	0.00
10/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	703	1	1	1	1,000.00
10/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1950	2	2	2	0.00
10/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	179	0	0	0	0.00
10/11/2025	2030 On 05-November-26			Bond Future	7.82	102.5807	102.7166	102.5807	0.00
10/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2242	2	2	2	0.00
10/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	641	1	1	1	0.00
10/11/2025	2030 On 04-February-27			Bond Future	7.89	100.3385	100.4771	100.3385	0.00
10/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1028	1	1	1	0.00
10/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1216	1	1	1	0.00
10/11/2025	2031 On 06-November-25			Bond Future	109.69	109.6900	109.6900	109.6900	0.00
10/11/2025	2031 On 05-February-26			Bond Future	112.20	112.3677	112.1974	112.3677	1,013.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	695	1	1	1	0.00
10/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	258	0	0	0	0.00
10/11/2025	2031 On 07-May-26			Bond Future	114.28	114.4522	114.2787	114.4522	736.00
10/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	857	1	1	1	0.00
10/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	419	0	0	0	0.00
10/11/2025	2031 On 06-August-26			Bond Future	113.95	114.1282	113.9517	114.1282	680.00
10/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	806	1	1	1	0.00
10/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	665	1	1	1	0.00
10/11/2025	2031 On 05-November-26			Bond Future	115.98	116.1583	115.9789	116.1583	0.00
10/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4497	5	4	5	0.00
10/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	8	0	0	0	0.00
10/11/2025	2031 On 04-February-27			Bond Future	115.54	116.1583	115.5398	116.1583	0.00
10/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	590	1	1	1	0.00
10/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	1231	1	1	1	0.00
10/11/2025	2032 On 06-November-25			Bond Future	10.42	90.9959	90.9959	90.9959	0.00
10/11/2025	2032 On 05-February-26			Bond Future	8.28	102.6087	102.8353	102.6087	123,108.00
10/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8416	8	8	8	0.00
10/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	11	0	0	0	0.00
10/11/2025	2032 On 07-May-26			Bond Future	8.33	100.3277	100.5584	100.3277	38,369.00
10/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7953	8	8	8	0.00
10/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	98	0	0	0	0.00
10/11/2025	2032 On 06-August-26			Bond Future	8.39	102.1482	102.3833	102.1482	0.00
10/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7459	7	7	7	0.00
10/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	193	0	0	0	0.00
10/11/2025	2032 On 05-November-26			Bond Future	8.46	99.7836	100.0232	99.7836	0.00
10/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3744	4	4	4	0.00
10/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	831	1	1	1	0.00
10/11/2025	2032 On 04-February-27			Bond Future	8.55	101.4986	101.7426	101.4986	0.00
10/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1712	2	2	2	0.00
10/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	2002	2	2	2	0.00
10/11/2025	2033 On 06-November-25			Bond Future	133.14	133.1400	133.1400	133.1400	0.00
10/11/2025	2033 On 05-February-26			Bond Future	138.22	138.1427	138.2202	138.1427	2,694.00
10/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5340	5	5	5	0.00
10/11/2025	2033 On 05-February-26	132.88	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
10/11/2025	2033 On 07-May-26			Bond Future	139.22	139.1407	139.2196	139.1407	11,412.00
10/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4060	4	4	4	0.00
10/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2033 On 06-August-26			Bond Future	141.78	141.6997	141.7803	141.6997	0.00
10/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7530	7	8	7	0.00
10/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2033 On 05-November-26			Bond Future	142.72	142.6329	142.7153	142.6329	0.00
10/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5455	5	5	5	0.00
10/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2033 On 04-February-27			Bond Future	145.21	145.1646	145.2066	145.1646	0.00
10/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	2497	2	2	2	0.00
10/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2037 On 06-November-25			Bond Future	11.63	83.0067	83.0067	83.0067	0.00
10/11/2025	2037 On 05-February-26			Bond Future	9.26	94.5486	95.0620	94.5486	115,716.00
10/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11663	11	12	11	0.00
10/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	17241	17	17	17	0.00
10/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15163	15	15	15	0.00
10/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12529	12	13	12	0.00
10/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8604	8	9	8	0.00
10/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10008	10	10	10	1,970.00
10/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19484	19	19	19	0.00
10/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12743	12	13	12	1,030.00
10/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3013	3	3	3	0.00
10/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5475	5	5	5	0.00
10/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	175	0	0	0	11,500.00
10/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	501	1	1	1	11,500.00
10/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
10/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	8	0	0	0	0.00
10/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	9	0	0	0	0.00
10/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	49	0	0	0	0.00
10/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	1	0	0	0	0.00
10/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
10/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	28	0	0	0	0.00
10/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	15	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
10/11/2025	2037 On 07-May-26			Bond Future	9.33	96.2798	96.8026	96.2798	87,488.00
10/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11854	11	12	11	0.00
10/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	17266	17	17	17	0.00
10/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9918	9	10	9	142.00
10/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2558	2	3	2	1,500.00
10/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5250	5	5	5	0.00
10/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	878	1	1	1	1,500.00
10/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1532	2	2	2	0.00
10/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	700	1	1	1	1,500.00
10/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3031	3	3	3	0.00
10/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	11	0	0	0	142.00
10/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	219	0	0	0	0.00
10/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	133	0	0	0	0.00
10/11/2025	2037 On 06-August-26			Bond Future	9.41	93.7671	94.2996	93.7671	2,539.00
10/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	13293	13	13	13	0.00
10/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	11272	11	11	11	0.00
10/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	8238	8	8	8	0.00
10/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4882	5	5	5	2,541.00
10/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	553	1	1	1	2,541.00
10/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1135	1	1	1	0.00
10/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	305	0	0	0	2,541.00
10/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	180	0	0	0	0.00
10/11/2025	2037 On 05-November-26			Bond Future	9.49	95.4123	95.9544	95.4123	0.00
10/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7633	7	8	7	0.00
10/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8637	8	9	8	0.00
10/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5805	5	6	5	0.00
10/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2592	2	3	2	4,490.00
10/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1367	2	1	2	4,490.00
10/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2766	3	3	3	0.00
10/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	816	1	1	1	4,490.00
10/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	976	1	1	1	0.00
10/11/2025	2037 On 04-February-27			Bond Future	9.58	92.7956	93.3474	92.7956	0.00
10/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	2826	3	3	3	0.00
10/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	3269	4	3	4	0.00

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10/11/2025	2038 On 06-November-25			Bond Future	143.88	143.8800	143.8800	143.8800	0.00
10/11/2025	2038 On 05-February-26			Bond Future	147.71	147.8755	147.7084	147.8755	2,762.00
10/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4508	5	5	5	0.00
10/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2038 On 07-May-26			Bond Future	150.45	150.6187	150.4487	150.6187	440.00
10/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5919	6	6	6	0.00
10/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2038 On 06-August-26			Bond Future	151.01	151.1837	151.0108	151.1837	0.00
10/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6291	6	6	6	0.00
10/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2038 On 05-November-26			Bond Future	153.70	153.8737	153.6983	153.8737	0.00
10/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7388	8	7	8	0.00
10/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2038 On 04-February-27			Bond Future	154.15	154.3246	154.1452	154.3246	0.00
10/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	315	0	0	0	0.00
10/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2040 On 06-November-25			Bond Future	11.84	83.1735	83.1735	83.1735	0.00
10/11/2025	2040 On 05-February-26			Bond Future	9.62	94.6990	95.5349	94.6990	76,027.00
10/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	12431	12	12	12	0.00
10/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	10375	10	10	10	0.00
10/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	5369	5	5	5	680.00
10/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7889	7	8	7	0.00
10/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	14364	14	14	14	475.00
10/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21928	21	22	21	0.00
10/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	4687	4	5	4	0.00
10/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2155	2	2	2	14,000.00
10/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	845	1	1	1	0.00
10/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	285	0	0	0	14,000.00
10/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
10/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	8	0	0	0	0.00
10/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	86	0	0	0	8,180.00
10/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	218	0	0	0	0.00
10/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	34	0	0	0	680.00
10/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	17	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
10/11/2025	2040 On 07-May-26			Bond Future	9.69	96.4329	97.2842	96.4329	0.00
10/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	13007	12	13	12	0.00
10/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	7391	7	7	7	1,460.00
10/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	16031	15	16	15	0.00
10/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	13290	12	13	12	0.00
10/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	9838	9	10	9	0.00
10/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14999	14	15	14	0.00
10/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	17688	17	18	17	0.00
10/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	25	0	0	0	0.00
10/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	76	0	0	0	0.00
10/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	289	0	0	0	0.00
10/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	141	0	0	0	1,460.00
10/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	503	1	1	1	0.00
10/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	51	0	0	0	1,460.00
10/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	149	0	0	0	0.00
10/11/2025	2040 On 06-August-26			Bond Future	9.78	93.6723	94.5392	93.6723	7,265.00
10/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	15282	14	15	14	0.00
10/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	177	0	0	0	0.00
10/11/2025	2040 On 05-November-26			Bond Future	9.86	95.3156	96.1981	95.3156	0.00
10/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	8859	8	9	8	0.00
10/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	9976	9	10	9	0.00
10/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	6804	6	7	6	0.00
10/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3162	3	3	3	2,300.00
10/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1380	2	1	2	2,300.00
10/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2805	3	3	3	0.00
10/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	826	1	1	1	2,300.00
10/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	987	1	1	1	0.00
10/11/2025	2040 On 04-February-27			Bond Future	9.96	92.4466	93.3445	92.4466	0.00
10/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	3303	3	3	3	0.00
10/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3475	4	3	4	0.00
10/11/2025	2043 On 06-November-25			Bond Future	110.43	110.4300	110.4300	110.4300	0.00
10/11/2025	2043 On 05-February-26			Bond Future	114.21	114.2252	114.2135	114.2252	0.00
10/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4602	5	5	5	0.00
10/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	48	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
10/11/2025	2043 On 07-May-26			Bond Future	116.33	116.3442	116.3322	116.3442	0.00
10/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4881	5	5	5	0.00
10/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	249	0	0	0	0.00
10/11/2025	2043 On 06-August-26			Bond Future	115.61	115.6226	115.6105	115.6226	0.00
10/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5191	5	5	5	0.00
10/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	460	0	0	0	0.00
10/11/2025	2043 On 05-November-26			Bond Future	117.67	117.6788	117.6669	117.6788	0.00
10/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5496	5	5	5	0.00
10/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	669	1	1	1	0.00
10/11/2025	2043 On 04-February-27			Bond Future	116.82	116.8312	116.8185	116.8312	0.00
10/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2311	2	2	2	0.00
10/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3123	3	3	3	0.00
10/11/2025	2044 On 06-November-25			Bond Future	11.88	79.2888	79.2888	79.2888	0.00
10/11/2025	2044 On 05-February-26			Bond Future	9.86	90.1377	90.9376	90.1377	61,068.00
10/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11811	11	12	11	0.00
10/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	7612	7	8	7	9,000.00
10/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	11129	10	11	10	0.00
10/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	2402	2	2	2	9,000.00
10/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9868	9	10	9	0.00
10/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	11440	11	11	11	0.00
10/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	30	0	0	0	4,500.00
10/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	52	0	0	0	4,500.00
10/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	33	0	0	0	9,000.00
10/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	834	1	1	1	0.00
10/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	114	0	0	0	0.00
10/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	27	0	0	0	0.00
10/11/2025	2044 On 07-May-26			Bond Future	9.94	91.7881	92.6027	91.7881	69,649.00
10/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	12837	12	13	12	0.00
10/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	186	0	0	0	0.00
10/11/2025	2044 On 06-August-26			Bond Future	10.02	89.0685	89.8981	89.0685	7,681.00
10/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	15770	15	16	15	0.00
10/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	201	0	0	0	0.00
10/11/2025	2044 On 05-November-26			Bond Future	10.10	90.6309	91.4754	90.6309	0.00
10/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	9519	9	10	9	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
10/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1017	1	1	1	0.00
10/11/2025	2044 On 04-February-27			Bond Future	10.19	87.8064	88.6658	87.8064	0.00
10/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	3546	3	4	3	0.00
10/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3649	4	4	4	0.00
10/11/2025	2046 On 06-November-25			Bond Future	125.41	125.4100	125.4100	125.4100	0.00
10/11/2025	2046 On 05-February-26			Bond Future	128.60	128.6141	128.6016	128.6141	12,410.00
10/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6952	7	7	7	0.00
10/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2046 On 07-May-26			Bond Future	128.69	128.7020	128.6892	128.7020	5,789.00
10/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3739	4	4	4	0.00
10/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2046 On 06-August-26			Bond Future	131.06	131.0687	131.0560	131.0687	0.00
10/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8676	9	9	9	0.00
10/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2046 On 05-November-26			Bond Future	131.05	131.0669	131.0543	131.0669	0.00
10/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5574	6	6	6	0.00
10/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2046 On 04-February-27			Bond Future	133.34	133.4001	133.3404	133.4001	0.00
10/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	2250	2	2	2	0.00
10/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2050 On 06-November-25			Bond Future	124.42	124.4200	124.4200	124.4200	0.00
10/11/2025	2050 On 05-February-26			Bond Future	127.94	127.9573	127.9443	127.9573	11,798.00
10/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	5124	5	5	5	0.00
10/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2050 On 07-May-26			Bond Future	130.32	130.3309	130.3178	130.3309	4,988.00
10/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6248	6	6	6	0.00
10/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2050 On 06-August-26			Bond Future	130.26	130.2712	130.2580	130.2712	0.00
10/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6988	7	7	7	0.00
10/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2050 On 05-November-26			Bond Future	132.58	132.5890	132.5760	132.5890	0.00
10/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8736	9	9	9	0.00
10/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/11/2025	2050 On 04-February-27			Bond Future	132.40	132.9377	132.3980	132.9377	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
10/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	8	1	0	1	0.00
10/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
10/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	AL37 On 06-November-25			Index Future	1223.29	1223.2940	1223.2940	1223.2940	0.00
10/11/2025	AL37 On 05-February-26			Index Future	1245.97	1243.8490	1245.9720	1243.8490	0.00
10/11/2025	AL37 On 07-May-26			Index Future	1268.79	1266.6250	1268.7880	1266.6250	0.00
10/11/2025	AL37 On 06-August-26			Index Future	1291.59	1289.3800	1291.5910	1289.3800	0.00
10/11/2025	AL37 On 05-November-26			Index Future	1314.57	1312.3070	1314.5670	1312.3070	0.00
10/11/2025	AL37 On 04-February-27			Index Future	1337.26	1335.8830	1337.2590	1335.8830	0.00
10/11/2025	AL7T On 06-November-25			Index Future	1546.46	1546.4640	1546.4640	1546.4640	0.00
10/11/2025	AL7T On 05-February-26			Index Future	1574.34	1567.0250	1574.3430	1567.0250	0.00
10/11/2025	AL7T On 07-May-26			Index Future	1603.17	1595.7180	1603.1710	1595.7180	0.00
10/11/2025	AL7T On 06-August-26			Index Future	1631.98	1624.3860	1631.9830	1624.3860	0.00
10/11/2025	AL7T On 05-November-26			Index Future	1661.02	1653.2690	1661.0150	1653.2690	0.00
10/11/2025	AL7T On 04-February-27			Index Future	1689.69	1682.9710	1689.6880	1682.9710	0.00
10/11/2025	ALBI On 06-November-25			Index Future	1301.10	1301.1010	1301.1010	1301.1010	0.00
10/11/2025	ALBI On 05-February-26			Index Future	1372.20	1319.5670	1372.1980	1319.5670	79.00
10/11/2025	ALBI On 07-May-26			Index Future	1397.33	1343.7300	1397.3250	1343.7300	0.00
10/11/2025	ALBI On 06-August-26			Index Future	1422.44	1367.8700	1422.4380	1367.8700	0.00
10/11/2025	ALBI On 05-November-26			Index Future	1447.74	1392.1920	1447.7420	1392.1920	0.00
10/11/2025	ALBI On 04-February-27			Index Future	1472.73	1417.2030	1472.7340	1417.2030	0.00
10/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C035 On 28-February-35			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
10/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	C871 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
10/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	ES33 On 06-November-25			Bond Future	12.01	78.6502	78.6502	78.6502	0.00
10/11/2025	ES33 On 05-February-26			Bond Future	9.39	92.6029	92.9467	92.6029	0.00
10/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9751	9	10	9	0.00
10/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES33 On 07-May-26			Bond Future	9.48	90.5264	90.8766	90.5264	0.00
10/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9996	10	10	10	0.00
10/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES33 On 06-August-26			Bond Future	9.57	92.1904	92.5473	92.1904	0.00
10/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10679	10	11	10	0.00
10/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES33 On 05-November-26			Bond Future	9.68	90.0375	90.4009	90.0375	0.00
10/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5073	5	5	5	0.00
10/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES33 On 04-February-27			Bond Future	9.82	91.4964	91.9747	91.4964	0.00
10/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
10/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	522	1	1	1	0.00
10/11/2025	ES42 On 06-November-25			Bond Future	12.39	73.3339	73.3339	73.3339	0.00
10/11/2025	ES42 On 05-February-26			Bond Future	9.97	89.9835	90.7710	89.9835	0.00
10/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12171	11	12	11	0.00
10/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES42 On 07-May-26			Bond Future	10.05	87.3881	88.1902	87.3881	0.00
10/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	13549	13	14	13	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
10/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES42 On 06-August-26			Bond Future	10.13	88.9937	89.8108	88.9937	0.00
10/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	15336	15	15	15	0.00
10/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES42 On 05-November-26			Bond Future	10.22	86.3125	87.1443	86.3125	0.00
10/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9180	8	9	8	0.00
10/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/11/2025	ES42 On 04-February-27			Bond Future	10.32	87.7072	88.6593	87.7072	0.00
10/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	0	0	0	0	0.00
10/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	201	1	0	1	0.00
10/11/2025	GOVI On 06-November-25			GOVI	1277.20	1277.2000	1277.2000	1277.2000	0.00
10/11/2025	GOVI On 05-February-26			GOVI	1352.20	1296.0510	1352.2030	1296.0510	602.00
10/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2022030	146	202	146	0.00
10/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/11/2025	GOVI On 07-May-26			GOVI	1376.96	1319.7820	1376.9630	1319.7820	42.00
10/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1999630	143	200	143	0.00
10/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/11/2025	GOVI On 06-August-26			GOVI	1401.71	1343.4920	1401.7100	1343.4920	0.00
10/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2127100	154	213	154	0.00
10/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/11/2025	GOVI On 05-November-26			GOVI	1426.65	1367.3810	1426.6450	1367.3810	0.00
10/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1496450	90	150	90	0.00
10/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/11/2025	GOVI On 04-February-27			GOVI	1451.27	1391.6950	1451.2730	1391.6950	0.00
10/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	822730	23	82	23	0.00
10/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
10/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2025	I258 On 06-November-25			Bond Future	112.39	112.3900	112.3900	112.3900	0.00
10/11/2025	I258 On 05-February-26			Bond Future	116.10	115.3556	116.0964	115.3556	0.00
10/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4687	4	5	4	0.00
10/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	241	0	0	0	0.00
10/11/2025	I258 On 07-May-26			Bond Future	118.25	117.4956	118.2501	117.4956	0.00
10/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	5264	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
10/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	744	1	1	1	0.00
10/11/2025	I258 On 06-August-26			Bond Future	117.56	116.7952	117.5637	116.7952	0.00
10/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5795	5	6	5	0.00
10/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1181	1	1	1	0.00
10/11/2025	I258 On 05-November-26			Bond Future	119.65	118.8723	119.6550	118.8723	0.00
10/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	6294	6	6	6	0.00
10/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1589	2	2	2	0.00
10/11/2025	I258 On 04-February-27			Bond Future	118.84	118.1187	118.8413	118.1187	0.00
10/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	3971	4	4	4	0.00
10/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	4029	4	4	4	0.00
10/11/2025	IGOV On 06-November-25			Index Future	403.77	403.7680	403.7680	403.7680	0.00
10/11/2025	IGOV On 05-February-26			Index Future	411.10	411.1760	411.0960	411.1760	242.00
10/11/2025	IGOV On 07-May-26			Index Future	418.72	418.8040	418.7220	418.8040	8.00
10/11/2025	IGOV On 06-August-26			Index Future	426.35	426.4250	426.3450	426.4250	0.00
10/11/2025	IGOV On 05-November-26			Index Future	434.03	434.1030	434.0250	434.1030	0.00
10/11/2025	IGOV On 04-February-27			Index Future	441.61	442.0020	441.6110	442.0020	0.00
10/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/11/2025	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
10/11/2025	R033 On 06-November-25			Bond Future	10.33	99.4554	99.4554	99.4554	0.00
10/11/2025	R033 On 05-February-26			Bond Future	8.44	111.6159	111.8520	111.6159	14,967.00
10/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10727	11	11	11	0.00
10/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	84	0	0	0	0.00
10/11/2025	R033 On 07-May-26			Bond Future	8.49	108.6164	108.8569	108.6164	0.00
10/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9934	10	10	10	0.00
10/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	365	0	0	0	0.00
10/11/2025	R033 On 06-August-26			Bond Future	8.56	110.5871	110.8323	110.5871	0.00
10/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9234	9	9	9	0.00
10/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	856	1	1	1	0.00
10/11/2025	R033 On 05-November-26			Bond Future	8.63	107.4884	107.7381	107.4884	0.00
10/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5356	5	5	5	0.00
10/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1895	2	2	2	0.00
10/11/2025	R033 On 04-February-27			Bond Future	8.72	109.8697	109.5893	109.8697	0.00
10/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3073	3	3	3	0.00
10/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3415	3	3	3	0.00
10/11/2025	R035 On 06-November-25			Bond Future	11.20	88.5110	88.5110	88.5110	0.00
10/11/2025	R035 On 05-February-26			Bond Future	8.80	103.9934	104.4463	103.9934	86,214.00
10/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11363	11	11	11	0.00
10/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13326	13	13	13	0.00
10/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10732	10	11	10	0.00
10/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12454	12	12	12	0.00
10/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8052	8	8	8	250.00
10/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12144	12	12	12	2,000.00
10/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19505	19	20	19	0.00
10/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9508	9	10	9	2,000.00
10/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3137	3	3	3	0.00
10/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1355	1	1	1	0.00
10/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5174	5	5	5	0.00
10/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	684	1	1	1	350.00
10/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2601	2	3	2	0.00
10/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	534	1	1	1	350.00
10/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1680	2	2	2	0.00
10/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	164	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	413	1	0	1	16,000.00
10/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1050	1	1	1	0.00
10/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	6	0	0	0	0.00
10/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	25	0	0	0	0.00
10/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
10/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	5	0	0	0	0.00
10/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	15	0	0	0	250.00
10/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	47	0	0	0	0.00
10/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	3	0	0	0	250.00
10/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	11	0	0	0	0.00
10/11/2025	R035 On 07-May-26			Bond Future	8.86	101.3948	101.8561	101.3948	31,963.00
10/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11284	11	11	11	0.00
10/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10270	10	10	10	0.00
10/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7713	7	8	7	0.00
10/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5081	5	5	5	250.00
10/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5180	5	5	5	200.00
10/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10524	10	11	10	0.00
10/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7969	8	8	8	0.00
10/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5429	5	5	5	350.00
10/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10168	10	10	10	0.00
10/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7611	7	8	7	0.00
10/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	343	0	0	0	1,000.00
10/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1409	1	1	1	1,000.00
10/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3002	3	3	3	0.00
10/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	951	1	1	1	1,000.00
10/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1804	2	2	2	0.00
10/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	237	0	0	0	250.00
10/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	489	1	0	1	0.00
10/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	117	0	0	0	250.00
10/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	214	0	0	0	350.00
10/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	441	1	0	1	0.00
10/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	107	0	0	0	350.00
10/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	230	0	0	0	200.00
10/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	475	1	0	1	0.00
10/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	114	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3831	4	4	4	0.00
10/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	88	0	0	0	0.00
10/11/2025	R035 On 06-August-26			Bond Future	8.92	103.2350	103.7049	103.2350	56.00
10/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11807	11	12	11	0.00
10/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2821	3	3	3	200.00
10/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7313	7	7	7	0.00
10/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4961	5	5	5	0.00
10/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3180	3	3	3	250.00
10/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5374	5	5	5	0.00
10/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7745	7	8	7	0.00
10/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	528	0	1	0	1,000.00
10/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1625	1	2	1	1,000.00
10/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3894	4	4	4	0.00
10/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5328	5	5	5	0.00
10/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3140	3	3	3	0.00
10/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1390	1	1	1	350.00
10/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1452	2	1	2	350.00
10/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2636	3	3	3	0.00
10/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	815	1	1	1	350.00
10/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1177	1	1	1	1,000.00
10/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2394	3	2	3	0.00
10/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4327	5	4	5	0.00
10/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	461	1	0	1	250.00
10/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	806	1	1	1	250.00
10/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1435	2	1	2	0.00
10/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	893	1	1	1	200.00
10/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1595	2	2	2	0.00
10/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	510	1	1	1	200.00
10/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	182	0	0	0	0.00
10/11/2025	R035 On 05-November-26			Bond Future	8.99	100.5476	101.0261	100.5476	0.00
10/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6583	6	7	6	0.00
10/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	5563	5	6	5	0.00
10/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	3494	3	3	3	0.00
10/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	1781	2	2	2	200.00
10/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1762	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2908	3	3	3	0.00
10/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1078	1	1	1	200.00
10/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	865	1	1	1	0.00
10/11/2025	R035 On 04-February-27			Bond Future	9.09	102.2762	102.7633	102.2762	0.00
10/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2481	2	2	2	0.00
10/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2863	3	3	3	0.00
10/11/2025	R038 On 06-November-25			Bond Future	11.24	98.8194	98.8194	98.8194	0.00
10/11/2025	R038 On 05-February-26			Bond Future	9.35	114.2722	114.9164	114.2722	3,763.00
10/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	14639	14	15	14	0.00
10/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	8	0	0	0	0.00
10/11/2025	R038 On 07-May-26			Bond Future	9.42	110.8800	111.5360	110.8800	2,395.00
10/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	13787	13	14	13	0.00
10/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	100	0	0	0	0.00
10/11/2025	R038 On 06-August-26			Bond Future	9.49	112.8916	113.5599	112.8916	0.00
10/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	15409	15	15	15	0.00
10/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	206	0	0	0	0.00
10/11/2025	R038 On 05-November-26			Bond Future	9.58	109.3922	110.0724	109.3922	0.00
10/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	8917	8	9	8	0.00
10/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	1050	1	1	1	0.00
10/11/2025	R038 On 04-February-27			Bond Future	9.68	113.0191	111.9632	113.0191	0.00
10/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3219	4	3	4	0.00
10/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3782	3	4	3	0.00
10/11/2025	R053 On 06-November-25			Bond Future	11.76	100.2143	100.2143	100.2143	0.00
10/11/2025	R053 On 05-February-26			Bond Future	9.70	121.3944	122.5284	121.3944	27,517.00
10/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	17228	16	17	16	0.00
10/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	34	0	0	0	0.00
10/11/2025	R053 On 07-May-26			Bond Future	9.76	117.7555	118.9104	117.7555	12,035.00
10/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	18382	17	18	17	0.00
10/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	247	0	0	0	0.00
10/11/2025	R053 On 06-August-26			Bond Future	9.83	119.8920	121.0680	119.8920	0.00
10/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	22215	21	22	21	0.00
10/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	258	0	0	0	0.00
10/11/2025	R053 On 05-November-26			Bond Future	9.90	116.1373	117.3344	116.1373	0.00
10/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	13887	13	14	13	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
10/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1328	2	1	2	0.00
10/11/2025	R053 On 04-February-27			Bond Future	9.98	118.1317	119.3499	118.1317	0.00
10/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	5106	5	5	5	0.00
10/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	5029	6	5	6	0.00
10/11/2025	R186 On 06-November-25			Bond Future	8.13	106.5509	106.5509	106.5509	0.00
10/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
10/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	77	0	0	0	0.00
10/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	77	0	0	0	0.00
10/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
10/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	110	0	0	0	0.00
10/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	110	0	0	0	0.00
10/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
10/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	92	0	0	0	0.00
10/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	92	0	0	0	0.00
10/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
10/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
10/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
10/11/2025	R202 On 06-November-25			Bond Future	275.64	275.6400	275.6400	275.6400	0.00
10/11/2025	R202 On 05-February-26			Bond Future	284.22	284.2459	284.2165	284.2459	565.00
10/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6397	6	6	6	0.00
10/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R202 On 07-May-26			Bond Future	289.49	289.5189	289.4892	289.5189	460.00
10/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11939	12	12	12	0.00
10/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R202 On 06-August-26			Bond Future	289.38	289.4124	289.3827	289.4124	0.00
10/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10523	11	11	11	0.00
10/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R202 On 05-November-26			Bond Future	294.53	294.5627	294.5331	294.5627	0.00
10/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14073	14	14	14	0.00
10/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R202 On 04-February-27			Bond Future	294.16	294.1924	294.1626	294.1924	0.00
10/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	0	0	0	0	0.00
10/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	567	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
10/11/2025	R209 On 06-November-25			Bond Future	11.27	70.4292	70.4292	70.4292	0.00
10/11/2025	R209 On 05-February-26			Bond Future	9.06	83.4744	83.8635	83.4744	35,230.00
10/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9867	9	10	9	0.00
10/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	16	0	0	0	0.00
10/11/2025	R209 On 07-May-26			Bond Future	9.12	81.8515	82.2477	81.8515	6,358.00
10/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10179	10	10	10	0.00
10/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	102	0	0	0	0.00
10/11/2025	R209 On 06-August-26			Bond Future	9.19	83.3368	83.7404	83.3368	2,732.00
10/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11248	11	11	11	0.00
10/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	175	0	0	0	0.00
10/11/2025	R209 On 05-November-26			Bond Future	9.26	81.6502	82.0611	81.6502	0.00
10/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6345	6	6	6	0.00
10/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	871	1	1	1	0.00
10/11/2025	R209 On 04-February-27			Bond Future	9.35	83.0539	83.4722	83.0539	0.00
10/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2432	2	2	2	0.00
10/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2815	3	3	3	0.00
10/11/2025	R210 On 06-November-25			Bond Future	252.14	252.1400	252.1400	252.1400	0.00
10/11/2025	R210 On 05-February-26			Bond Future	258.79	258.6983	258.7866	258.6983	289.00
10/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5687	6	6	6	0.00
10/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R210 On 07-May-26			Bond Future	260.10	260.0140	260.1039	260.0140	918.00
10/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4704	5	5	5	0.00
10/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R210 On 06-August-26			Bond Future	264.89	264.7956	264.8878	264.7956	0.00
10/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5048	5	5	5	0.00
10/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R210 On 05-November-26			Bond Future	266.06	265.9703	266.0646	265.9703	0.00
10/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12735	13	13	13	0.00
10/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R210 On 04-February-27			Bond Future	270.71	270.6112	270.7076	270.6112	0.00
10/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4678	5	5	5	0.00
10/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R213 On 06-November-25			Bond Future	10.05	89.0696	89.0696	89.0696	0.00
10/11/2025	R213 On 05-February-26			Bond Future	7.99	98.9590	99.1088	98.9590	4,252.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7246	7	7	7	0.00
10/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	7	0	0	0	0.00
10/11/2025	R213 On 07-May-26			Bond Future	8.02	97.2195	97.3722	97.2195	64,746.00
10/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6601	6	7	6	0.00
10/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	74	0	0	0	0.00
10/11/2025	R213 On 06-August-26			Bond Future	8.07	98.9841	99.1397	98.9841	0.00
10/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5913	6	6	6	0.00
10/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	189	0	0	0	0.00
10/11/2025	R213 On 05-November-26			Bond Future	8.13	97.1733	97.3319	97.1733	0.00
10/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2843	3	3	3	0.00
10/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	701	1	1	1	0.00
10/11/2025	R213 On 04-February-27			Bond Future	8.22	98.8449	99.0067	98.8449	0.00
10/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1339	1	1	1	0.00
10/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1589	2	2	2	0.00
10/11/2025	R214 On 06-November-25			Bond Future	11.64	64.9323	64.9323	64.9323	0.00
10/11/2025	R214 On 05-February-26			Bond Future	9.63	77.6318	78.3301	77.6318	10,321.00
10/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	9578	9	10	9	0.00
10/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	23	0	0	0	0.00
10/11/2025	R214 On 07-May-26			Bond Future	9.69	75.7555	76.4666	75.7555	31,017.00
10/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	10667	10	11	10	0.00
10/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	144	0	0	0	0.00
10/11/2025	R214 On 06-August-26			Bond Future	9.76	77.1304	77.8546	77.1304	0.00
10/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	12436	12	12	12	0.00
10/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	207	0	0	0	0.00
10/11/2025	R214 On 05-November-26			Bond Future	9.84	75.1889	75.9260	75.1889	0.00
10/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	7462	7	7	7	0.00
10/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	887	1	1	1	0.00
10/11/2025	R214 On 04-February-27			Bond Future	9.93	76.4816	77.2318	76.4816	0.00
10/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	2879	3	3	3	0.00
10/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	3039	3	3	3	0.00
10/11/2025	R248 On 06-November-25			Bond Future	11.74	78.2422	78.2422	78.2422	0.00
10/11/2025	R248 On 05-February-26			Bond Future	9.83	93.4330	94.2834	93.4330	227,414.00
10/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	12006	11	12	11	0.00
10/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	370	0	0	0	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	2323	2	2	2	1,400.00
10/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	5400	5	5	5	0.00
10/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	750	1	1	1	12,500.00
10/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	2238	3	2	3	0.00
10/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	275	0	0	0	1,400.00
10/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	923	1	1	1	0.00
10/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	3142	4	3	4	0.00
10/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	30	0	0	0	0.00
10/11/2025	R248 On 07-May-26			Bond Future	9.89	90.7045	91.5706	90.7045	37,542.00
10/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	13281	12	13	12	0.00
10/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	191	0	0	0	0.00
10/11/2025	R248 On 06-August-26			Bond Future	9.96	92.3505	93.2325	92.3505	0.00
10/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	16593	16	17	16	0.00
10/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	210	0	0	0	0.00
10/11/2025	R248 On 05-November-26			Bond Future	10.04	89.5352	90.4329	89.5352	0.00
10/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	10322	10	10	10	0.00
10/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1114	1	1	1	0.00
10/11/2025	R248 On 04-February-27			Bond Future	10.13	91.0739	91.9874	91.0739	0.00
10/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	3665	3	4	3	0.00
10/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3818	4	4	4	0.00
10/11/2025	R2R9 On 06-November-25			Bond Future	101.16	10.7304	10.7304	10.7304	0.00
10/11/2025	R2R9 On 05-February-26			Bond Future	9.52	105.5332	106.2009	105.5332	0.00
10/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	93210	93	93	93	0.00
10/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R2R9 On 07-May-26			Bond Future	9.59	102.4864	103.1663	102.4864	0.00
10/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	92317	92	92	92	0.00
10/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R2R9 On 06-August-26			Bond Future	9.67	104.3458	105.0383	104.3458	0.00
10/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	91919	91	92	91	0.00
10/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R2R9 On 05-November-26			Bond Future	9.76	101.2004	101.9053	101.2004	0.00
10/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	90935	90	91	90	0.00
10/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R2R9 On 04-February-27			Bond Future	9.96	102.9384	102.9384	102.9384	0.00

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10/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	3226	3	3	3	0.00
10/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	3740	4	4	4	0.00
10/11/2025	R4R2 On 06-November-25			Bond Future	101.58	10.9586	10.9586	10.9586	0.00
10/11/2025	R4R2 On 05-February-26			Bond Future	9.72	106.0259	106.9663	106.0259	0.00
10/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	93691	93	94	93	0.00
10/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R4R2 On 07-May-26			Bond Future	9.79	102.8621	103.8197	102.8621	0.00
10/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	92731	92	93	92	0.00
10/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R4R2 On 06-August-26			Bond Future	9.87	104.7282	105.7036	104.7282	0.00
10/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	92286	91	92	91	0.00
10/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R4R2 On 05-November-26			Bond Future	9.95	101.4635	102.4562	101.4635	0.00
10/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	91234	90	91	90	0.00
10/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
10/11/2025	R4R2 On 04-February-27			Bond Future	10.08	103.9890	103.9890	103.9890	0.00
10/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4013	4	4	4	0.00
10/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	3632	4	4	4	0.00
10/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00