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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/12/2025 TO: 09/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	2029 On 05-February-26			Bond Future	145.11	145.3905	145.1142	145.3905	1,850.00
09/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5004	5	5	5	0.00
09/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2029 On 07-May-26			Bond Future	146.29	146.5668	146.2860	146.5668	2,542.00
09/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4466	5	4	5	0.00
09/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2029 On 06-August-26			Bond Future	148.96	149.2458	148.9601	149.2458	0.00
09/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4860	5	5	5	0.00
09/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2029 On 05-November-26			Bond Future	150.11	150.4029	150.1136	150.4029	0.00
09/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2554	3	3	3	0.00
09/12/2025	2029 On 05-November-26	147.56	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
09/12/2025	2029 On 04-February-27			Bond Future	152.73	153.0272	152.7333	153.0272	0.00
09/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3013	3	3	3	0.00
09/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2030 On 05-February-26			Bond Future	7.71	101.5541	101.1814	101.5541	164,723.00
09/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	5803	6	6	6	0.00
09/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
09/12/2025	2030 On 07-May-26			Bond Future	7.76	103.3708	102.9915	103.3708	5,220.00
09/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5111	5	5	5	0.00
09/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	707	1	1	1	1,000.00
09/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1122	1	1	1	0.00
09/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	116	0	0	0	1,000.00
09/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	851	1	1	1	0.00
09/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	597	0	1	0	1,000.00
09/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1877	2	2	2	0.00
09/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	47	0	0	0	0.00
09/12/2025	2030 On 06-August-26			Bond Future	7.80	101.2260	100.8400	101.2260	19,282.00
09/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4307	5	4	5	0.00
09/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	212	0	0	0	1,000.00
09/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	826	1	1	1	1,000.00
09/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1487	2	1	2	0.00
09/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	725	1	1	1	1,000.00
09/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	1110	1	1	1	0.00
09/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	2015	2	2	2	0.00
09/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	171	0	0	0	0.00
09/12/2025	2030 On 05-November-26			Bond Future	7.86	102.9920	102.5996	102.9920	0.00
09/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2147	2	2	2	0.00
09/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	663	1	1	1	0.00
09/12/2025	2030 On 04-February-27			Bond Future	7.94	100.7572	100.3583	100.7572	0.00
09/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1046	1	1	1	0.00
09/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1353	1	1	1	0.00
09/12/2025	2031 On 05-February-26			Bond Future	113.47	113.0860	113.4747	113.0860	1,067.00
09/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1722	1	2	1	0.00
09/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	8	0	0	0	0.00
09/12/2025	2031 On 07-May-26			Bond Future	115.53	115.1366	115.5324	115.1366	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1756	1	2	1	0.00
09/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	64	0	0	0	0.00
09/12/2025	2031 On 06-August-26			Bond Future	115.22	114.8164	115.2209	114.8164	680.00
09/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1592	1	2	1	0.00
09/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	181	0	0	0	0.00
09/12/2025	2031 On 05-November-26			Bond Future	117.26	116.8465	117.2585	116.8465	0.00
09/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5769	5	6	5	0.00
09/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2031 On 04-February-27			Bond Future	116.85	116.4256	116.8459	116.4256	0.00
09/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	1186	1	1	1	0.00
09/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	520	1	1	1	0.00
09/12/2025	2032 On 05-February-26			Bond Future	8.09	104.2725	103.7780	104.2725	127,196.00
09/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9348	10	9	10	0.00
09/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
09/12/2025	2032 On 07-May-26			Bond Future	8.13	101.9788	101.4755	101.9788	37,710.00
09/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	8805	9	9	9	0.00
09/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	33	0	0	0	0.00
09/12/2025	2032 On 06-August-26			Bond Future	8.18	103.8180	103.3058	103.8180	0.00
09/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8304	9	8	9	0.00
09/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	116	0	0	0	0.00
09/12/2025	2032 On 05-November-26			Bond Future	8.24	101.4720	100.9511	101.4720	0.00
09/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4466	5	4	5	0.00
09/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	625	1	1	1	0.00
09/12/2025	2032 On 04-February-27			Bond Future	8.32	103.2166	102.6870	103.2166	0.00
09/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2238	3	2	3	0.00
09/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1584	1	2	1	0.00
09/12/2025	2033 On 05-February-26			Bond Future	142.70	143.6443	142.7019	143.6443	2,698.00
09/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9822	11	10	11	0.00
09/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2033 On 07-May-26			Bond Future	143.73	144.6868	143.7275	144.6868	10,592.00
09/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8568	10	9	10	0.00
09/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2033 On 06-August-26			Bond Future	146.35	147.3315	146.3549	147.3315	0.00
09/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12105	13	12	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
09/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2033 On 05-November-26			Bond Future	147.36	148.3515	147.3590	148.3515	0.00
09/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10099	11	10	11	0.00
09/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2033 On 04-February-27			Bond Future	149.93	150.9402	149.9308	150.9402	0.00
09/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7221	8	7	8	0.00
09/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2037 On 05-February-26			Bond Future	8.94	97.7127	97.1958	97.7127	120,443.00
09/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13783	14	14	14	0.00
09/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19375	20	19	20	0.00
09/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12116	13	12	13	1,970.00
09/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17295	18	17	18	0.00
09/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14653	15	15	15	0.00
09/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10694	11	11	11	0.00
09/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21618	22	22	22	0.00
09/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14869	15	15	15	1,030.00
09/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4769	5	5	5	0.00
09/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7464	8	7	8	0.00
09/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	29	0	0	0	11,500.00
09/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	123	0	0	0	11,500.00
09/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
09/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	5	0	0	0	0.00
09/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
09/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
09/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2037 On 07-May-26			Bond Future	9.00	99.4607	98.9346	99.4607	87,488.00
09/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	13882	14	14	14	0.00
09/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19388	20	19	20	0.00
09/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	11907	12	12	12	142.00
09/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1762	2	2	2	1,500.00
09/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	3983	4	4	4	1,500.00

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09/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7020	7	7	7	0.00
09/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	339	0	0	0	1,500.00
09/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	825	1	1	1	0.00
09/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1783	2	2	2	0.00
09/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
09/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	76	0	0	0	0.00
09/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	30	0	0	0	0.00
09/12/2025	2037 On 06-August-26			Bond Future	9.07	96.9947	96.4593	96.9947	2,539.00
09/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15335	16	15	16	0.00
09/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13266	14	13	14	0.00
09/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10169	11	10	11	0.00
09/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6607	7	7	7	2,541.00
09/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	325	0	0	0	2,541.00
09/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	701	1	1	1	0.00
09/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	139	0	0	0	2,541.00
09/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	63	0	0	0	0.00
09/12/2025	2037 On 05-November-26			Bond Future	9.14	98.6867	98.1422	98.6867	0.00
09/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9479	10	9	10	0.00
09/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10536	11	11	11	0.00
09/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7533	8	8	8	0.00
09/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	3911	4	4	4	4,490.00
09/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	909	1	1	1	4,490.00
09/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1897	2	2	2	0.00
09/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	527	0	1	0	4,490.00
09/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	634	1	1	1	0.00
09/12/2025	2037 On 04-February-27			Bond Future	9.22	96.1269	95.5734	96.1269	0.00
09/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4124	4	4	4	0.00
09/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2341	2	2	2	0.00
09/12/2025	2038 On 05-February-26			Bond Future	157.49	158.3053	157.4878	158.3053	2,539.00
09/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14288	15	14	15	0.00
09/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2038 On 07-May-26			Bond Future	160.34	161.1758	160.3436	161.1758	440.00
09/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15814	17	16	17	0.00
09/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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09/12/2025	2038 On 06-August-26			Bond Future	161.07	161.9206	161.0747	161.9206	0.00
09/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16355	17	16	17	0.00
09/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2038 On 05-November-26			Bond Future	163.92	164.7844	163.9239	164.7844	0.00
09/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17614	18	18	18	0.00
09/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2038 On 04-February-27			Bond Future	164.55	165.4272	164.5528	165.4272	0.00
09/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10723	12	11	12	0.00
09/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2040 On 05-February-26			Bond Future	9.30	98.5976	97.8998	98.5976	76,941.00
09/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	14780	15	15	15	0.00
09/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	12711	13	13	13	0.00
09/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	7575	8	8	8	680.00
09/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10185	11	10	11	0.00
09/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24293	25	24	25	0.00
09/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	16721	17	17	17	475.00
09/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	3982	5	4	5	14,000.00
09/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	6848	8	7	8	0.00
09/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	429	1	0	1	13,500.00
09/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	862	1	1	1	14,000.00
09/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1701	2	2	2	0.00
09/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	969	1	1	1	13,500.00
09/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1650	1	2	1	0.00
09/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2381	2	2	2	0.00
09/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	82	0	0	0	14,000.00
09/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	306	0	0	0	0.00
09/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
09/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	18	0	0	0	8,180.00
09/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	5	0	0	0	680.00
09/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	59	0	0	0	0.00
09/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
09/12/2025	2040 On 07-May-26			Bond Future	9.37	100.3614	99.6512	100.3614	0.00
09/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15265	16	15	16	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
09/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12047	13	12	13	0.00
09/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18356	19	18	19	0.00
09/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	15551	16	16	16	0.00
09/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9494	10	9	10	1,460.00
09/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20033	21	20	21	0.00
09/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17304	18	17	18	0.00
09/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	15	0	0	0	0.00
09/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	131	0	0	0	0.00
09/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	4	0	0	0	0.00
09/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	35	0	0	0	1,460.00
09/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	238	0	0	0	0.00
09/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
09/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	40	0	0	0	0.00
09/12/2025	2040 On 06-August-26			Bond Future	9.44	97.6611	96.9382	97.6611	7,265.00
09/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	17569	18	18	18	0.00
09/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	65	0	0	0	0.00
09/12/2025	2040 On 05-November-26			Bond Future	9.52	99.3646	98.6293	99.3646	0.00
09/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11056	12	11	12	0.00
09/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12208	13	12	13	0.00
09/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	8909	10	9	10	0.00
09/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	4903	5	5	5	2,300.00
09/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	1053	1	1	1	2,300.00
09/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	2115	2	2	2	0.00
09/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	627	1	1	1	2,300.00
09/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	752	1	1	1	0.00
09/12/2025	2040 On 04-February-27			Bond Future	9.60	96.5659	95.8182	96.5659	0.00
09/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	4999	5	5	5	0.00
09/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2697	2	3	2	0.00
09/12/2025	2043 On 05-February-26			Bond Future	122.50	123.2959	122.4977	123.2959	0.00
09/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12838	14	13	14	0.00
09/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2043 On 07-May-26			Bond Future	124.72	125.5316	124.7191	125.5316	0.00
09/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13019	14	13	14	0.00
09/12/2025	2043 On 07-May-26	111.70	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
09/12/2025	2043 On 06-August-26			Bond Future	124.14	124.9699	124.1443	124.9699	0.00
09/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13266	14	13	14	0.00
09/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
09/12/2025	2043 On 05-November-26			Bond Future	126.34	127.1794	126.3395	127.1794	0.00
09/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13509	14	14	14	0.00
09/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
09/12/2025	2043 On 04-February-27			Bond Future	125.65	126.5010	125.6475	126.5010	0.00
09/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8303	9	8	9	0.00
09/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	286	0	0	0	0.00
09/12/2025	2044 On 05-February-26			Bond Future	9.50	94.4722	93.8112	94.4722	60,313.00
09/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	14661	15	15	15	0.00
09/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14286	15	14	15	0.00
09/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	13972	15	14	15	0.00
09/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	12698	13	13	13	0.00
09/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10394	11	10	11	9,000.00
09/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4698	5	5	5	9,000.00
09/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4227	5	4	5	0.00
09/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	316	0	0	0	0.00
09/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	257	0	0	0	0.00
09/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	9	0	0	0	4,500.00
09/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
09/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	3	0	0	0	4,500.00
09/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	22	0	0	0	0.00
09/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
09/12/2025	2044 On 07-May-26			Bond Future	9.57	96.1621	95.4894	96.1621	64,878.00
09/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	15594	16	16	16	0.00
09/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4361	5	4	5	0.00
09/12/2025	2044 On 07-May-26		Call	Bond Future	790.09	0.9678	0.7901	0.9678	0.00
09/12/2025	2044 On 07-May-26		Put	Bond Future	5300.72	4.8056	5.3007	4.8056	0.00
09/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	1005	1	1	1	15,000.00
09/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	56	0	0	0	0.00
09/12/2025	2044 On 06-August-26			Bond Future	9.64	93.5113	92.8266	93.5113	7,681.00
09/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	18570	19	19	19	0.00
09/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	73	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
09/12/2025	2044 On 05-November-26			Bond Future	9.71	95.1424	94.4459	95.1424	0.00
09/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12230	13	12	13	0.00
09/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	757	1	1	1	0.00
09/12/2025	2044 On 04-February-27			Bond Future	9.79	92.3962	91.6880	92.3962	0.00
09/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5660	6	6	6	0.00
09/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2741	2	3	2	0.00
09/12/2025	2046 On 05-February-26			Bond Future	142.28	142.2857	142.2831	142.2857	12,410.00
09/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	20633	21	21	21	0.00
09/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2046 On 07-May-26			Bond Future	142.57	142.5717	142.5696	142.5717	5,789.00
09/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	17620	18	18	18	0.00
09/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2046 On 06-August-26			Bond Future	145.18	145.1774	145.1757	145.1774	0.00
09/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	22796	23	23	23	0.00
09/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2046 On 05-November-26			Bond Future	145.42	145.4150	145.4151	145.4150	0.00
09/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	19935	20	20	20	0.00
09/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2046 On 04-February-27			Bond Future	147.95	147.9511	147.9516	147.9511	0.00
09/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	16862	17	17	17	0.00
09/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2050 On 05-February-26			Bond Future	144.74	143.6287	144.7447	143.6287	11,638.00
09/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	21925	21	22	21	0.00
09/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2050 On 07-May-26			Bond Future	147.37	146.2330	147.3695	146.2330	4,988.00
09/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	23299	22	23	22	0.00
09/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2050 On 06-August-26			Bond Future	147.61	146.4542	147.6127	146.4542	0.00
09/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	24343	23	24	23	0.00
09/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2050 On 05-November-26			Bond Future	150.22	149.0444	150.2239	149.0444	0.00
09/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	26384	25	26	25	0.00
09/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/12/2025	2050 On 04-February-27			Bond Future	150.36	149.1570	150.3587	149.1570	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
09/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	17969	17	18	17	0.00
09/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	AL37 On 05-February-26			Index Future	1250.93	1256.2060	1250.9310	1256.2060	0.00
09/12/2025	AL37 On 07-May-26			Index Future	1273.31	1278.6810	1273.3120	1278.6810	0.00
09/12/2025	AL37 On 06-August-26			Index Future	1296.05	1301.5090	1296.0460	1301.5090	0.00
09/12/2025	AL37 On 05-November-26			Index Future	1318.95	1324.5050	1318.9490	1324.5050	0.00
09/12/2025	AL37 On 04-February-27			Index Future	1341.70	1347.3490	1341.7010	1347.3490	0.00
09/12/2025	AL7T On 05-February-26			Index Future	1604.12	1612.0580	1604.1160	1612.0580	0.00
09/12/2025	AL7T On 07-May-26			Index Future	1632.82	1640.8990	1632.8160	1640.8990	0.00
09/12/2025	AL7T On 06-August-26			Index Future	1661.97	1670.1940	1661.9690	1670.1940	0.00
09/12/2025	AL7T On 05-November-26			Index Future	1691.34	1699.7040	1691.3370	1699.7040	0.00
09/12/2025	AL7T On 04-February-27			Index Future	1720.51	1729.0200	1720.5140	1729.0200	0.00
09/12/2025	ALBI On 05-February-26			Index Future	1350.96	1358.3100	1350.9580	1358.3100	79.00
09/12/2025	ALBI On 07-May-26			Index Future	1375.13	1382.6120	1375.1290	1382.6120	0.00
09/12/2025	ALBI On 06-August-26			Index Future	1399.68	1407.2950	1399.6810	1407.2950	0.00
09/12/2025	ALBI On 05-November-26			Index Future	1424.41	1432.1600	1424.4140	1432.1600	0.00
09/12/2025	ALBI On 04-February-27			Index Future	1448.99	1456.8620	1448.9860	1456.8620	0.00
09/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C039 On 31-March-39			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
09/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	ES33 On 05-February-26			Bond Future	9.05	95.0517	94.6598	95.0517	0.00
09/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11464	12	11	12	0.00
09/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES33 On 07-May-26			Bond Future	9.13	92.9819	92.5829	92.9819	0.00
09/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11702	12	12	12	0.00
09/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES33 On 06-August-26			Bond Future	9.21	94.6809	94.2749	94.6809	0.00
09/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12406	13	12	13	0.00
09/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES33 On 05-November-26			Bond Future	9.31	92.5629	92.1499	92.5629	0.00
09/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6822	7	7	7	0.00
09/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES33 On 04-February-27			Bond Future	9.42	94.1748	93.7549	94.1748	0.00
09/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1258	2	1	2	0.00
09/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES42 On 05-February-26			Bond Future	9.73	93.3486	92.5478	93.3486	0.00
09/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13948	15	14	15	0.00
09/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES42 On 07-May-26			Bond Future	9.81	90.7768	89.9616	90.7768	0.00
09/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15320	16	15	16	0.00
09/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES42 On 06-August-26			Bond Future	9.88	92.4353	91.6053	92.4353	0.00
09/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17131	18	17	18	0.00
09/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES42 On 05-November-26			Bond Future	9.96	89.8058	88.9613	89.8058	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
09/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10997	12	11	12	0.00
09/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/12/2025	ES42 On 04-February-27			Bond Future	10.05	91.3679	90.5090	91.3679	0.00
09/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1649	3	2	3	0.00
09/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/12/2025	GOVI On 05-February-26			GOVI	1325.99	1333.1430	1325.9930	1333.1430	606.00
09/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1759930	183	176	183	0.00
09/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/12/2025	GOVI On 07-May-26			GOVI	1349.72	1356.9950	1349.7170	1356.9950	42.00
09/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1727170	180	173	180	0.00
09/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/12/2025	GOVI On 06-August-26			GOVI	1373.82	1381.2210	1373.8150	1381.2210	0.00
09/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1848150	192	185	192	0.00
09/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/12/2025	GOVI On 05-November-26			GOVI	1398.09	1405.6250	1398.0910	1405.6250	0.00
09/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1210910	129	121	129	0.00
09/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/12/2025	GOVI On 04-February-27			GOVI	1422.21	1429.8690	1422.2090	1429.8690	0.00
09/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	532090	61	53	61	0.00
09/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2025	I258 On 05-February-26			Bond Future	128.84	128.8437	128.8410	128.8437	0.00
09/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	17191	17	17	17	0.00
09/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
09/12/2025	I258 On 07-May-26			Bond Future	131.18	131.1799	131.1773	131.1799	0.00
09/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17448	17	17	17	0.00
09/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
09/12/2025	I258 On 06-August-26			Bond Future	130.72	130.7215	130.7207	130.7215	0.00
09/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17781	18	18	18	0.00
09/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10	0	0	0	0.00
09/12/2025	I258 On 05-November-26			Bond Future	133.03	133.0329	133.0321	133.0329	0.00
09/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	18123	18	18	18	0.00
09/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	40	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
09/12/2025	I258 On 04-February-27			Bond Future	132.46	132.4565	132.4572	132.4565	0.00
09/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13905	14	14	14	0.00
09/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	348	0	0	0	0.00
09/12/2025	IGOV On 05-February-26			Index Future	436.18	436.5320	436.1840	436.5320	242.00
09/12/2025	IGOV On 07-May-26			Index Future	444.10	444.4480	444.0950	444.4480	8.00
09/12/2025	IGOV On 06-August-26			Index Future	452.13	452.4870	452.1280	452.4870	0.00
09/12/2025	IGOV On 05-November-26			Index Future	460.22	460.5840	460.2200	460.5840	0.00
09/12/2025	IGOV On 04-February-27			Index Future	468.26	468.6290	468.2600	468.6290	0.00
09/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/12/2025	R033 On 05-February-26			Bond Future	8.24	113.4870	112.9656	113.4870	14,930.00
09/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11767	12	12	12	0.00
09/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	11	0	0	0	0.00
09/12/2025	R033 On 07-May-26			Bond Future	8.29	110.4749	109.9442	110.4749	0.00
09/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	10840	11	11	11	0.00
09/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	184	0	0	0	0.00
09/12/2025	R033 On 06-August-26			Bond Future	8.35	112.4673	111.9272	112.4673	0.00
09/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10084	11	10	11	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
09/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	611	1	1	1	0.00
09/12/2025	R033 On 05-November-26			Bond Future	8.41	109.3900	108.8407	109.3900	0.00
09/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6046	6	6	6	0.00
09/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1482	1	1	1	0.00
09/12/2025	R033 On 04-February-27			Bond Future	8.49	111.2700	110.7117	111.2700	0.00
09/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3735	4	4	4	0.00
09/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2954	3	3	3	0.00
09/12/2025	R035 On 05-February-26			Bond Future	8.52	106.7003	106.1837	106.7003	84,257.00
09/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13089	14	13	14	0.00
09/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11222	12	11	12	2,000.00
09/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	13875	14	14	14	2,000.00
09/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21243	22	21	22	0.00
09/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14186	15	14	15	0.00
09/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15061	16	15	16	0.00
09/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12455	13	12	13	0.00
09/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9748	10	10	10	250.00
09/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4574	5	5	5	0.00
09/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2431	3	2	3	0.00
09/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1467	2	1	2	350.00
09/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	3962	4	4	4	0.00
09/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6779	7	7	7	0.00
09/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	776	1	1	1	0.00
09/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	1232	1	1	1	16,000.00
09/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	31	0	0	0	350.00
09/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	158	0	0	0	350.00
09/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	726	1	1	1	0.00
09/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	112	0	0	0	16,000.00
09/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	388	0	0	0	0.00
09/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
09/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	6	0	0	0	0.00
09/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
09/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
09/12/2025	R035 On 05-February-26	10.94	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
09/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	2	0	0	0	0.00
09/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R035 On 07-May-26			Bond Future	8.57	104.1078	103.5820	104.1078	33,773.00
09/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	12945	13	13	13	0.00
09/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	11921	12	12	12	0.00
09/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9311	10	9	10	0.00
09/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6665	7	7	7	200.00
09/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12178	13	12	13	0.00
09/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9575	10	10	10	0.00
09/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	6928	7	7	7	350.00
09/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	11818	12	12	12	0.00
09/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9206	10	9	10	0.00
09/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6559	7	7	7	250.00
09/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	681	1	1	1	1,000.00
09/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2368	3	2	3	1,000.00
09/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4288	5	4	5	0.00
09/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	511	0	1	0	1,000.00
09/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2442	2	2	2	0.00
09/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	1037	1	1	1	0.00
09/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	106	0	0	0	250.00
09/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	242	0	0	0	0.00
09/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	42	0	0	0	250.00
09/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	95	0	0	0	350.00
09/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	215	0	0	0	0.00
09/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	35	0	0	0	350.00
09/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	103	0	0	0	200.00
09/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	234	0	0	0	0.00
09/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	40	0	0	0	200.00
09/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	23	0	0	0	0.00
09/12/2025	R035 On 06-August-26			Bond Future	8.63	105.9856	105.4505	105.9856	56.00
09/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13435	14	13	14	0.00
09/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9301	10	9	10	0.00
09/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	6810	7	7	7	0.00
09/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	8849	9	9	9	0.00
09/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6369	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	955	1	1	1	1,000.00
09/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2568	3	3	3	1,000.00
09/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5212	6	5	6	0.00
09/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6760	7	7	7	0.00
09/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4370	5	4	5	0.00
09/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2262	3	2	3	350.00
09/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4416	5	4	5	250.00
09/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4008	4	4	4	200.00
09/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	937	1	1	1	350.00
09/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1763	2	2	2	0.00
09/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	502	0	1	0	350.00
09/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	749	1	1	1	1,000.00
09/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1592	1	2	1	0.00
09/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	3009	3	3	3	0.00
09/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	556	0	1	0	200.00
09/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	1036	1	1	1	0.00
09/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	301	0	0	0	200.00
09/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	496	0	0	0	250.00
09/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	925	1	1	1	0.00
09/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	270	0	0	0	250.00
09/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	65	0	0	0	0.00
09/12/2025	R035 On 05-November-26			Bond Future	8.69	103.3360	102.7918	103.3360	0.00
09/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8049	9	8	9	0.00
09/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	6969	7	7	7	0.00
09/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4712	5	5	5	0.00
09/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2700	3	3	3	200.00
09/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1215	1	1	1	200.00
09/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2061	2	2	2	0.00
09/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	718	1	1	1	200.00
09/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	566	0	1	0	0.00
09/12/2025	R035 On 04-February-27			Bond Future	8.77	105.1131	104.5598	105.1131	0.00
09/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3497	4	3	4	0.00
09/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2082	2	2	2	0.00
09/12/2025	R038 On 05-February-26			Bond Future	9.02	118.0928	117.4837	118.0928	3,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17199	18	17	18	0.00
09/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R038 On 07-May-26			Bond Future	9.08	114.7220	114.1020	114.7220	2,395.00
09/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16285	17	16	17	0.00
09/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	32	0	0	0	0.00
09/12/2025	R038 On 06-August-26			Bond Future	9.15	116.7908	116.1599	116.7908	0.00
09/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17880	18	18	18	0.00
09/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	77	0	0	0	0.00
09/12/2025	R038 On 05-November-26			Bond Future	9.22	113.3479	112.7062	113.3479	0.00
09/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11105	12	11	12	0.00
09/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	605	1	1	1	0.00
09/12/2025	R038 On 04-February-27			Bond Future	9.31	115.2957	114.6432	115.2957	0.00
09/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4827	5	5	5	0.00
09/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2710	2	3	2	0.00
09/12/2025	R053 On 05-February-26			Bond Future	9.30	128.0427	127.0851	128.0427	33,300.00
09/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	21753	23	22	23	0.00
09/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
09/12/2025	R053 On 07-May-26			Bond Future	9.36	124.4729	123.4982	124.4729	14,035.00
09/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	22783	24	23	24	0.00
09/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	60	0	0	0	0.00
09/12/2025	R053 On 06-August-26			Bond Future	9.41	126.7177	125.7255	126.7177	0.00
09/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	26705	28	27	28	0.00
09/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	91	0	0	0	0.00
09/12/2025	R053 On 05-November-26			Bond Future	9.47	123.0700	122.0608	123.0700	0.00
09/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18250	19	18	19	0.00
09/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	965	1	1	1	0.00
09/12/2025	R053 On 04-February-27			Bond Future	9.54	125.1849	124.1587	125.1849	0.00
09/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8555	9	9	9	0.00
09/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3670	3	4	3	0.00
09/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
09/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	63	0	0	0	0.00
09/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	63	0	0	0	0.00
09/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
09/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	101	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
09/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	101	0	0	0	0.00
09/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87	0	0	0	0.00
09/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87	0	0	0	0.00
09/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
09/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
09/12/2025	R202 On 05-February-26			Bond Future	296.01	296.0163	296.0104	296.0163	565.00
09/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	18190	18	18	18	0.00
09/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R202 On 07-May-26			Bond Future	301.38	301.3842	301.3783	301.3842	460.00
09/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	23828	24	24	24	0.00
09/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R202 On 06-August-26			Bond Future	301.47	301.4732	301.4702	301.4732	0.00
09/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	22610	23	23	23	0.00
09/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R202 On 05-November-26			Bond Future	306.80	306.8057	306.8034	306.8057	0.00
09/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	26343	26	26	26	0.00
09/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R202 On 04-February-27			Bond Future	306.66	306.6560	306.6578	306.6560	0.00
09/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	11928	12	12	12	0.00
09/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R209 On 05-February-26			Bond Future	8.74	86.2300	85.7781	86.2300	36,995.00
09/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11767	12	12	12	0.00
09/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R209 On 07-May-26			Bond Future	8.79	84.6218	84.1618	84.6218	6,358.00
09/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12017	12	12	12	0.00
09/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	25	0	0	0	0.00
09/12/2025	R209 On 06-August-26			Bond Future	8.85	86.1479	85.6799	86.1479	3,673.00
09/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13072	14	13	14	0.00
09/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	58	0	0	0	0.00
09/12/2025	R209 On 05-November-26			Bond Future	8.91	84.5017	84.0256	84.5017	0.00
09/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7980	8	8	8	0.00
09/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	542	0	1	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
09/12/2025	R209 On 04-February-27			Bond Future	8.98	85.9549	85.4708	85.9549	0.00
09/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3569	4	4	4	0.00
09/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1954	2	2	2	0.00
09/12/2025	R210 On 05-February-26			Bond Future	258.72	259.1748	258.7162	259.1748	539.00
09/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5616	6	6	6	0.00
09/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R210 On 07-May-26			Bond Future	259.93	260.3967	259.9309	260.3967	918.00
09/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4531	5	5	5	0.00
09/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R210 On 06-August-26			Bond Future	264.68	265.1561	264.6822	265.1561	0.00
09/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4842	5	5	5	0.00
09/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R210 On 05-November-26			Bond Future	265.83	266.3136	265.8344	266.3136	0.00
09/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12504	13	13	13	0.00
09/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R210 On 04-February-27			Bond Future	270.47	270.9593	270.4725	270.9593	0.00
09/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4443	5	4	5	0.00
09/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R213 On 05-February-26			Bond Future	7.91	99.8718	99.4351	99.8718	18,711.00
09/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7566	8	8	8	0.00
09/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1	0	0	0	0.00
09/12/2025	R213 On 07-May-26			Bond Future	7.94	98.1082	97.6637	98.1082	64,746.00
09/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	6859	7	7	7	0.00
09/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	40	0	0	0	0.00
09/12/2025	R213 On 06-August-26			Bond Future	7.99	99.8778	99.4255	99.8778	0.00
09/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6149	7	6	7	0.00
09/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	140	0	0	0	0.00
09/12/2025	R213 On 05-November-26			Bond Future	8.05	98.0725	97.6125	98.0725	0.00
09/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3080	3	3	3	0.00
09/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	657	1	1	1	0.00
09/12/2025	R213 On 04-February-27			Bond Future	8.13	99.7599	99.2922	99.7599	0.00
09/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1530	2	2	2	0.00
09/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1495	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
09/12/2025	R214 On 05-February-26			Bond Future	9.34	80.9469	80.2314	80.9469	10,254.00
09/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11459	12	11	12	0.00
09/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	3	0	0	0	0.00
09/12/2025	R214 On 07-May-26			Bond Future	9.40	79.0983	78.3701	79.0983	31,017.00
09/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12477	13	12	13	0.00
09/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	51	0	0	0	0.00
09/12/2025	R214 On 06-August-26			Bond Future	9.46	80.5250	79.7838	80.5250	0.00
09/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14246	15	14	15	0.00
09/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	88	0	0	0	0.00
09/12/2025	R214 On 05-November-26			Bond Future	9.53	78.6351	77.8812	78.6351	0.00
09/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9240	10	9	10	0.00
09/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	709	1	1	1	0.00
09/12/2025	R214 On 04-February-27			Bond Future	9.61	79.9876	79.2209	79.9876	0.00
09/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4278	5	4	5	0.00
09/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2449	2	2	2	0.00
09/12/2025	R248 On 05-February-26			Bond Future	9.47	98.0576	97.3490	98.0576	243,374.00
09/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15045	16	15	16	0.00
09/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	4753	5	5	5	0.00
09/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8259	9	8	9	0.00
09/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1555	2	2	2	0.00
09/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2397	3	2	3	12,500.00
09/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	45	0	0	0	1,940.00
09/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1086	1	1	1	1,940.00
09/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4044	5	4	5	0.00
09/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	389	0	0	0	1,940.00
09/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1665	1	2	1	0.00
09/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	5189	5	5	5	0.00
09/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	820	1	1	1	0.00
09/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	288	0	0	0	0.00
09/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1262	1	1	1	0.00
09/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	68	0	0	0	0.00
09/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3	0	0	0	0.00
09/12/2025	R248 On 07-May-26			Bond Future	9.52	95.3739	94.6527	95.3739	46,543.00
09/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16237	17	16	17	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
09/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	65	0	0	0	0.00
09/12/2025	R248 On 06-August-26			Bond Future	9.59	97.0942	96.3601	97.0942	0.00
09/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	19592	20	20	20	0.00
09/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	81	0	0	0	0.00
09/12/2025	R248 On 05-November-26			Bond Future	9.65	94.3526	93.6059	94.3526	0.00
09/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13137	14	13	14	0.00
09/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	756	1	1	1	0.00
09/12/2025	R248 On 04-February-27			Bond Future	9.73	95.9750	95.2157	95.9750	0.00
09/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	5958	6	6	6	0.00
09/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2883	3	3	3	0.00
09/12/2025	R2R9 On 05-February-26			Bond Future	9.19	109.3140	108.7577	109.3140	0.00
09/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95767	96	96	96	0.00
09/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R2R9 On 07-May-26			Bond Future	9.25	106.2912	105.7250	106.2912	0.00
09/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94875	95	95	95	0.00
09/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R2R9 On 06-August-26			Bond Future	9.32	108.2081	107.6319	108.2081	0.00
09/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94512	95	95	95	0.00
09/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R2R9 On 05-November-26			Bond Future	9.40	105.1194	104.5334	105.1194	0.00
09/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93563	94	94	94	0.00
09/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R2R9 On 04-February-27			Bond Future	9.49	106.9259	106.3301	106.9259	0.00
09/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4942	5	5	5	0.00
09/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2065	2	2	2	0.00
09/12/2025	R4R2 On 05-February-26			Bond Future	9.39	110.5176	109.6846	110.5176	1,125.00
09/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96409	97	96	97	0.00
09/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R4R2 On 07-May-26			Bond Future	9.46	107.3904	106.5425	107.3904	0.00
09/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95453	96	95	96	0.00
09/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R4R2 On 06-August-26			Bond Future	9.53	109.3271	108.4642	109.3271	0.00
09/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95047	96	95	96	0.00
09/12/2025	R4R2 On 06-August-26	102.06	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
09/12/2025	R4R2 On 05-November-26			Bond Future	9.61	106.1319	105.2542	106.1319	0.00
09/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94032	95	94	95	0.00
09/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
09/12/2025	R4R2 On 04-February-27			Bond Future	9.69	107.9557	107.0631	107.9557	0.00
09/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5630	6	6	6	0.00
09/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2175	2	2	2	0.00
09/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00