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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/12/2025 TO: 10/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2025	2029 On 05-February-26			Bond Future	144.97		145.1142	144.9696	145.1142	1,850.00
10/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4860		5	5	5	0.00
10/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
10/12/2025	2029 On 07-May-26			Bond Future	146.14		146.2860	146.1392	146.2860	2,542.00
10/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4319		4	4	4	0.00
10/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
10/12/2025	2029 On 06-August-26			Bond Future	148.81		148.9601	148.8113	148.9601	0.00
10/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4711		5	5	5	0.00
10/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
10/12/2025	2029 On 05-November-26			Bond Future	149.96		150.1136	149.9635	150.1136	0.00
10/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2404		3	2	3	0.00
10/12/2025	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
10/12/2025	2029 On 04-February-27			Bond Future	152.58	152.7333	152.5819	152.7333	0.00
10/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2862	3	3	3	0.00
10/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2030 On 05-February-26			Bond Future	7.72	101.1814	101.1501	101.1814	164,646.00
10/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	5772	6	6	6	0.00
10/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
10/12/2025	2030 On 07-May-26			Bond Future	7.77	102.9915	102.9598	102.9915	5,220.00
10/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5080	5	5	5	0.00
10/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	689	1	1	1	1,000.00
10/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1101	1	1	1	0.00
10/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	110	0	0	0	1,000.00
10/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	865	1	1	1	0.00
10/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	607	1	1	1	1,000.00
10/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1903	2	2	2	0.00
10/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	48	0	0	0	0.00
10/12/2025	2030 On 06-August-26			Bond Future	7.82	100.8400	100.8083	100.8400	19,282.00
10/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4278	4	4	4	0.00
10/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	205	0	0	0	1,000.00
10/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	810	1	1	1	1,000.00
10/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1465	1	1	1	0.00
10/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	735	1	1	1	1,000.00
10/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	1125	1	1	1	0.00
10/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	2039	2	2	2	0.00
10/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	173	0	0	0	0.00
10/12/2025	2030 On 05-November-26			Bond Future	7.87	102.5996	102.5680	102.5996	0.00
10/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2124	2	2	2	0.00
10/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	671	1	1	1	0.00
10/12/2025	2030 On 04-February-27			Bond Future	7.95	100.3583	100.3271	100.3583	0.00
10/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1030	1	1	1	0.00
10/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1368	1	1	1	0.00
10/12/2025	2031 On 05-February-26			Bond Future	113.10	113.4747	113.1025	113.4747	1,067.00
10/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1364	2	1	2	0.00
10/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	21	0	0	0	0.00
10/12/2025	2031 On 07-May-26			Bond Future	115.15	115.5324	115.1537	115.5324	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
10/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1425	2	1	2	0.00
10/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	111	0	0	0	0.00
10/12/2025	2031 On 06-August-26			Bond Future	114.84	115.2209	114.8364	115.2209	680.00
10/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1294	2	1	2	0.00
10/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	267	0	0	0	0.00
10/12/2025	2031 On 05-November-26			Bond Future	116.87	117.2585	116.8679	117.2585	0.00
10/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5379	6	5	6	0.00
10/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
10/12/2025	2031 On 04-February-27			Bond Future	116.45	116.8459	116.4505	116.8459	0.00
10/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	950	1	1	1	0.00
10/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	679	1	1	1	0.00
10/12/2025	2032 On 05-February-26			Bond Future	8.10	103.7780	103.7116	103.7780	127,196.00
10/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9282	9	9	9	0.00
10/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2032 On 07-May-26			Bond Future	8.15	101.4755	101.4081	101.4755	37,710.00
10/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	8739	9	9	9	0.00
10/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	34	0	0	0	0.00
10/12/2025	2032 On 06-August-26			Bond Future	8.20	103.3058	103.2377	103.3058	0.00
10/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8238	8	8	8	0.00
10/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	118	0	0	0	0.00
10/12/2025	2032 On 05-November-26			Bond Future	8.26	100.9511	100.8825	100.9511	0.00
10/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4410	4	4	4	0.00
10/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	638	1	1	1	0.00
10/12/2025	2032 On 04-February-27			Bond Future	8.34	102.6870	102.6181	102.6870	0.00
10/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2197	2	2	2	0.00
10/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1612	2	2	2	0.00
10/12/2025	2033 On 05-February-26			Bond Future	142.69	142.7019	142.6943	142.7019	2,698.00
10/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9814	10	10	10	0.00
10/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2033 On 07-May-26			Bond Future	143.72	143.7275	143.7202	143.7275	10,592.00
10/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8560	9	9	9	0.00
10/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2033 On 06-August-26			Bond Future	146.35	146.3549	146.3482	146.3549	0.00
10/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12098	12	12	12	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
10/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2033 On 05-November-26			Bond Future	147.35	147.3590	147.3535	147.3590	0.00
10/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10094	10	10	10	0.00
10/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2033 On 04-February-27			Bond Future	149.93	149.9308	149.9265	149.9308	0.00
10/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7216	7	7	7	0.00
10/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2037 On 05-February-26			Bond Future	8.95	97.1958	97.1058	97.1958	120,567.00
10/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13692	14	14	14	0.00
10/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19285	19	19	19	0.00
10/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12026	12	12	12	1,970.00
10/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17205	17	17	17	0.00
10/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14563	15	15	15	0.00
10/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10604	11	11	11	0.00
10/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21528	22	22	22	0.00
10/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14779	15	15	15	1,030.00
10/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4682	5	5	5	0.00
10/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7374	7	7	7	0.00
10/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	30	0	0	0	11,500.00
10/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	126	0	0	0	11,500.00
10/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
10/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	5	0	0	0	0.00
10/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
10/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
10/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2037 On 07-May-26			Bond Future	9.02	98.9346	98.8431	98.9346	87,488.00
10/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	13791	14	14	14	0.00
10/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19297	19	19	19	0.00
10/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	11817	12	12	12	142.00
10/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1711	2	2	2	1,500.00
10/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	3910	4	4	4	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	6936	7	7	7	0.00
10/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	346	0	0	0	1,500.00
10/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	843	1	1	1	0.00
10/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1822	2	2	2	0.00
10/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
10/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	77	0	0	0	0.00
10/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	30	0	0	0	0.00
10/12/2025	2037 On 06-August-26			Bond Future	9.09	96.4593	96.3667	96.4593	2,539.00
10/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15244	15	15	15	0.00
10/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13175	13	13	13	0.00
10/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10082	10	10	10	0.00
10/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6528	7	7	7	2,541.00
10/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	330	0	0	0	2,541.00
10/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	714	1	1	1	0.00
10/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	141	0	0	0	2,541.00
10/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	64	0	0	0	0.00
10/12/2025	2037 On 05-November-26			Bond Future	9.15	98.1422	98.0485	98.1422	0.00
10/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9395	9	9	9	0.00
10/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10450	11	10	11	0.00
10/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7454	8	7	8	0.00
10/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	3848	4	4	4	4,490.00
10/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	923	1	1	1	4,490.00
10/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1928	2	2	2	0.00
10/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	535	1	1	1	4,490.00
10/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	644	1	1	1	0.00
10/12/2025	2037 On 04-February-27			Bond Future	9.24	95.5734	95.4790	95.5734	0.00
10/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4064	4	4	4	0.00
10/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2375	2	2	2	0.00
10/12/2025	2038 On 05-February-26			Bond Future	157.48	157.4878	157.4790	157.4878	2,539.00
10/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14279	14	14	14	0.00
10/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2038 On 07-May-26			Bond Future	160.33	160.3436	160.3349	160.3436	440.00
10/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15805	16	16	16	0.00
10/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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10/12/2025	2038 On 06-August-26			Bond Future	161.07	161.0747	161.0669	161.0747	0.00
10/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16347	16	16	16	0.00
10/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2038 On 05-November-26			Bond Future	163.92	163.9239	163.9172	163.9239	0.00
10/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17607	18	18	18	0.00
10/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2038 On 04-February-27			Bond Future	164.55	164.5528	164.5483	164.5528	0.00
10/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10718	11	11	11	0.00
10/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2040 On 05-February-26			Bond Future	9.31	97.8998	97.8389	97.8998	77,003.00
10/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	14719	15	15	15	0.00
10/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	12649	13	13	13	0.00
10/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	7513	8	8	8	680.00
10/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10124	10	10	10	0.00
10/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24232	24	24	24	0.00
10/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	16660	17	17	17	475.00
10/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	3922	4	4	4	14,000.00
10/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	6786	7	7	7	0.00
10/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	406	0	0	0	13,500.00
10/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	828	1	1	1	14,000.00
10/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1654	2	2	2	0.00
10/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	982	1	1	1	13,500.00
10/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1677	2	2	2	0.00
10/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2419	2	2	2	0.00
10/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	81	0	0	0	14,000.00
10/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	308	0	0	0	0.00
10/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
10/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	18	0	0	0	8,180.00
10/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	4	0	0	0	680.00
10/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	58	0	0	0	0.00
10/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
10/12/2025	2040 On 07-May-26			Bond Future	9.38	99.6512	99.5893	99.6512	0.00
10/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15203	15	15	15	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
10/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	11986	12	12	12	0.00
10/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18295	18	18	18	0.00
10/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	15489	16	15	16	0.00
10/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9433	9	9	9	1,460.00
10/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	19971	20	20	20	0.00
10/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17242	17	17	17	0.00
10/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	15	0	0	0	0.00
10/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	132	0	0	0	0.00
10/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	4	0	0	0	0.00
10/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	35	0	0	0	1,460.00
10/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	240	0	0	0	0.00
10/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
10/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	40	0	0	0	0.00
10/12/2025	2040 On 06-August-26			Bond Future	9.45	96.9382	96.8757	96.9382	7,265.00
10/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	17507	18	18	18	0.00
10/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	65	0	0	0	0.00
10/12/2025	2040 On 05-November-26			Bond Future	9.53	98.6293	98.5664	98.6293	0.00
10/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	10998	11	11	11	0.00
10/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12149	12	12	12	0.00
10/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	8854	9	9	9	0.00
10/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	4858	5	5	5	2,300.00
10/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	1061	1	1	1	2,300.00
10/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	2132	2	2	2	0.00
10/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	631	1	1	1	2,300.00
10/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	758	1	1	1	0.00
10/12/2025	2040 On 04-February-27			Bond Future	9.61	95.8182	95.7550	95.8182	0.00
10/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	4956	5	5	5	0.00
10/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2717	3	3	3	0.00
10/12/2025	2043 On 05-February-26			Bond Future	122.92	122.4977	122.9232	122.4977	0.00
10/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13263	13	13	13	0.00
10/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2043 On 07-May-26			Bond Future	125.15	124.7191	125.1524	124.7191	0.00
10/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13452	13	13	13	0.00
10/12/2025	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
10/12/2025	2043 On 06-August-26			Bond Future	124.59	124.1443	124.5867	124.1443	0.00
10/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13708	13	14	13	0.00
10/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
10/12/2025	2043 On 05-November-26			Bond Future	126.79	126.3395	126.7907	126.3395	0.00
10/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13958	14	14	14	0.00
10/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
10/12/2025	2043 On 04-February-27			Bond Future	126.11	125.6475	126.1090	125.6475	0.00
10/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8723	8	9	8	0.00
10/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	244	0	0	0	0.00
10/12/2025	2044 On 05-February-26			Bond Future	9.52	93.8112	93.7045	93.8112	60,313.00
10/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	14554	15	15	15	0.00
10/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14179	14	14	14	0.00
10/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	13865	14	14	14	0.00
10/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	12592	13	13	13	0.00
10/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10288	10	10	10	9,000.00
10/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4598	5	5	5	9,000.00
10/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4129	4	4	4	0.00
10/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	324	0	0	0	0.00
10/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	264	0	0	0	0.00
10/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	9	0	0	0	4,500.00
10/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
10/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	3	0	0	0	4,500.00
10/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	22	0	0	0	0.00
10/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
10/12/2025	2044 On 07-May-26			Bond Future	9.58	95.4894	95.3810	95.4894	64,878.00
10/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	15486	16	15	16	0.00
10/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4276	4	4	4	0.00
10/12/2025	2044 On 07-May-26		Call	Bond Future	758.80	0.7901	0.7588	0.7901	0.00
10/12/2025	2044 On 07-May-26		Put	Bond Future	5377.81	5.3007	5.3778	5.3007	0.00
10/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	1028	1	1	1	15,000.00
10/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	57	0	0	0	0.00
10/12/2025	2044 On 06-August-26			Bond Future	9.65	92.8266	92.7167	92.8266	7,681.00
10/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	18461	19	18	19	0.00
10/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	74	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
10/12/2025	2044 On 05-November-26			Bond Future	9.72	94.4459	94.3347	94.4459	0.00
10/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12129	12	12	12	0.00
10/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	767	1	1	1	0.00
10/12/2025	2044 On 04-February-27			Bond Future	9.80	91.6880	91.5758	91.6880	0.00
10/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5584	6	6	6	0.00
10/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2777	3	3	3	0.00
10/12/2025	2046 On 05-February-26			Bond Future	140.59	142.2831	140.5906	142.2831	12,410.00
10/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	18941	21	19	21	0.00
10/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2046 On 07-May-26			Bond Future	140.85	142.5696	140.8468	142.5696	5,789.00
10/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	15897	18	16	18	0.00
10/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2046 On 06-August-26			Bond Future	143.42	145.1757	143.4220	145.1757	0.00
10/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21042	23	21	23	0.00
10/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2046 On 05-November-26			Bond Future	143.63	145.4151	143.6319	145.4151	0.00
10/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18152	20	18	20	0.00
10/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2046 On 04-February-27			Bond Future	146.14	147.9516	146.1388	147.9516	0.00
10/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15049	17	15	17	0.00
10/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2050 On 05-February-26			Bond Future	141.66	144.7447	141.6560	144.7447	11,608.00
10/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18836	22	19	22	0.00
10/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2050 On 07-May-26			Bond Future	144.22	147.3695	144.2250	147.3695	4,988.00
10/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20155	23	20	23	0.00
10/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2050 On 06-August-26			Bond Future	144.41	147.6127	144.4119	147.6127	0.00
10/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21142	24	21	24	0.00
10/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2050 On 05-November-26			Bond Future	146.97	150.2239	146.9674	150.2239	0.00
10/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23127	26	23	26	0.00
10/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/12/2025	2050 On 04-February-27			Bond Future	147.05	150.3587	147.0475	150.3587	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
10/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14658	18	15	18	0.00
10/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
10/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	AL37 On 05-February-26			Index Future	1250.21	1250.9310	1250.2060	1250.9310	0.00
10/12/2025	AL37 On 07-May-26			Index Future	1272.58	1273.3120	1272.5750	1273.3120	0.00
10/12/2025	AL37 On 06-August-26			Index Future	1295.30	1296.0460	1295.2980	1296.0460	0.00
10/12/2025	AL37 On 05-November-26			Index Future	1318.19	1318.9490	1318.1900	1318.9490	0.00
10/12/2025	AL37 On 04-February-27			Index Future	1340.93	1341.7010	1340.9330	1341.7010	0.00
10/12/2025	AL7T On 05-February-26			Index Future	1602.84	1604.1160	1602.8400	1604.1160	0.00
10/12/2025	AL7T On 07-May-26			Index Future	1631.52	1632.8160	1631.5180	1632.8160	0.00
10/12/2025	AL7T On 06-August-26			Index Future	1660.65	1661.9690	1660.6500	1661.9690	0.00
10/12/2025	AL7T On 05-November-26			Index Future	1690.00	1691.3370	1689.9990	1691.3370	0.00
10/12/2025	AL7T On 04-February-27			Index Future	1719.16	1720.5140	1719.1570	1720.5140	0.00
10/12/2025	ALBI On 05-February-26			Index Future	1349.83	1350.9580	1349.8300	1350.9580	79.00
10/12/2025	ALBI On 07-May-26			Index Future	1373.98	1375.1290	1373.9810	1375.1290	0.00
10/12/2025	ALBI On 06-August-26			Index Future	1398.52	1399.6810	1398.5150	1399.6810	0.00
10/12/2025	ALBI On 05-November-26			Index Future	1423.23	1424.4140	1423.2310	1424.4140	0.00
10/12/2025	ALBI On 04-February-27			Index Future	1447.79	1448.9860	1447.7860	1448.9860	0.00
10/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	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
10/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	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
10/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	ES33 On 05-February-26			Bond Future	9.06	94.6598	94.6473	94.6598	0.00
10/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11452	11	11	11	0.00
10/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES33 On 07-May-26			Bond Future	9.13	92.5829	92.5704	92.5829	0.00
10/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11690	12	12	12	0.00
10/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES33 On 06-August-26			Bond Future	9.21	94.2749	94.2626	94.2749	0.00
10/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12394	12	12	12	0.00
10/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES33 On 05-November-26			Bond Future	9.31	92.1499	92.1381	92.1499	0.00
10/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6810	7	7	7	0.00
10/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES33 On 04-February-27			Bond Future	9.42	93.7549	93.7437	93.7549	0.00
10/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1247	1	1	1	0.00
10/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES42 On 05-February-26			Bond Future	9.74	92.5478	92.4898	92.5478	0.00
10/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13890	14	14	14	0.00
10/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES42 On 07-May-26			Bond Future	9.81	89.9616	89.9026	89.9616	0.00
10/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15261	15	15	15	0.00
10/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES42 On 06-August-26			Bond Future	9.89	91.6053	91.5457	91.6053	0.00
10/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17071	17	17	17	0.00
10/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES42 On 05-November-26			Bond Future	9.97	88.9613	88.9014	88.9613	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
10/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10937	11	11	11	0.00
10/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/12/2025	ES42 On 04-February-27			Bond Future	10.06	90.5090	90.4488	90.5090	0.00
10/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1589	2	2	2	0.00
10/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
10/12/2025	GOVI On 05-February-26			GOVI	1324.84	1325.9930	1324.8360	1325.9930	606.00
10/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1748360	176	175	176	0.00
10/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/12/2025	GOVI On 07-May-26			GOVI	1348.54	1349.7170	1348.5400	1349.7170	42.00
10/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1715400	173	172	173	0.00
10/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/12/2025	GOVI On 06-August-26			GOVI	1372.62	1373.8150	1372.6190	1373.8150	0.00
10/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1836190	185	184	185	0.00
10/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/12/2025	GOVI On 05-November-26			GOVI	1396.88	1398.0910	1396.8780	1398.0910	0.00
10/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1198780	121	120	121	0.00
10/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/12/2025	GOVI On 04-February-27			GOVI	1420.98	1422.2090	1420.9790	1422.2090	0.00
10/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	519790	53	52	53	0.00
10/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
10/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2025	I258 On 05-February-26			Bond Future	128.61	128.8410	128.6140	128.8410	0.00
10/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16964	17	17	17	0.00
10/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
10/12/2025	I258 On 07-May-26			Bond Future	130.95	131.1773	130.9464	131.1773	0.00
10/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17217	17	17	17	0.00
10/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
10/12/2025	I258 On 06-August-26			Bond Future	130.49	130.7207	130.4868	130.7207	0.00
10/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17548	18	18	18	0.00
10/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11	0	0	0	0.00
10/12/2025	I258 On 05-November-26			Bond Future	132.80	133.0321	132.7951	133.0321	0.00
10/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17888	18	18	18	0.00
10/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	43	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
10/12/2025	I258 On 04-February-27			Bond Future	132.22	132.4572	132.2183	132.4572	0.00
10/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13683	14	14	14	0.00
10/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	365	0	0	0	0.00
10/12/2025	IGOV On 05-February-26			Index Future	433.30	436.1840	433.2950	436.1840	242.00
10/12/2025	IGOV On 07-May-26			Index Future	441.15	444.0950	441.1530	444.0950	8.00
10/12/2025	IGOV On 06-August-26			Index Future	449.13	452.1280	449.1340	452.1280	0.00
10/12/2025	IGOV On 05-November-26			Index Future	457.17	460.2200	457.1730	460.2200	0.00
10/12/2025	IGOV On 04-February-27			Index Future	465.16	468.2600	465.1610	468.2600	0.00
10/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/12/2025	R033 On 05-February-26			Bond Future	8.25	112.9656	112.9465	112.9656	14,930.00
10/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11747	12	12	12	0.00
10/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	10	0	0	0	0.00
10/12/2025	R033 On 07-May-26			Bond Future	8.30	109.9442	109.9250	109.9442	0.00
10/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	10819	11	11	11	0.00
10/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	182	0	0	0	0.00
10/12/2025	R033 On 06-August-26			Bond Future	8.35	111.9272	111.9081	111.9272	0.00
10/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10063	10	10	10	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
10/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	609	1	1	1	0.00
10/12/2025	R033 On 05-November-26			Bond Future	8.41	108.8407	108.8221	108.8407	0.00
10/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6028	6	6	6	0.00
10/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1483	1	1	1	0.00
10/12/2025	R033 On 04-February-27			Bond Future	8.49	110.7117	110.6937	110.7117	0.00
10/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3721	4	4	4	0.00
10/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2958	3	3	3	0.00
10/12/2025	R035 On 05-February-26			Bond Future	8.54	106.1837	106.0986	106.1837	84,257.00
10/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13004	13	13	13	0.00
10/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11136	11	11	11	2,000.00
10/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	13790	14	14	14	2,000.00
10/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21158	21	21	21	0.00
10/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14101	14	14	14	0.00
10/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	14976	15	15	15	0.00
10/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12369	12	12	12	0.00
10/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9663	10	10	10	250.00
10/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4491	5	4	5	0.00
10/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2358	2	2	2	0.00
10/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1406	1	1	1	350.00
10/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	3881	4	4	4	0.00
10/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6694	7	7	7	0.00
10/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	732	1	1	1	0.00
10/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	1273	1	1	1	16,000.00
10/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	31	0	0	0	350.00
10/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	162	0	0	0	350.00
10/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	750	1	1	1	0.00
10/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	114	0	0	0	16,000.00
10/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	400	0	0	0	0.00
10/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
10/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	6	0	0	0	0.00
10/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
10/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
10/12/2025	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
10/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	2	0	0	0	0.00
10/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R035 On 07-May-26			Bond Future	8.59	103.5820	103.4956	103.5820	33,773.00
10/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	12859	13	13	13	0.00
10/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	11835	12	12	12	0.00
10/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9227	9	9	9	0.00
10/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6584	7	7	7	200.00
10/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12092	12	12	12	0.00
10/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9491	10	9	10	0.00
10/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	6847	7	7	7	350.00
10/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	11733	12	12	12	0.00
10/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9121	9	9	9	0.00
10/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6479	7	6	7	250.00
10/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	650	1	1	1	1,000.00
10/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2308	2	2	2	1,000.00
10/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4214	4	4	4	0.00
10/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	523	1	1	1	1,000.00
10/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2498	2	2	2	0.00
10/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	1063	1	1	1	0.00
10/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	108	0	0	0	250.00
10/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	248	0	0	0	0.00
10/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	43	0	0	0	250.00
10/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	97	0	0	0	350.00
10/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	220	0	0	0	0.00
10/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	35	0	0	0	350.00
10/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	105	0	0	0	200.00
10/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	239	0	0	0	0.00
10/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	41	0	0	0	200.00
10/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	23	0	0	0	0.00
10/12/2025	R035 On 06-August-26			Bond Future	8.64	105.4505	105.3630	105.4505	56.00
10/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13348	13	13	13	0.00
10/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9218	9	9	9	0.00
10/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	6732	7	7	7	0.00
10/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	8768	9	9	9	0.00
10/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6293	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	923	1	1	1	1,000.00
10/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2513	3	3	3	1,000.00
10/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5140	5	5	5	0.00
10/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6683	7	7	7	0.00
10/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4302	4	4	4	0.00
10/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2210	2	2	2	350.00
10/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4348	4	4	4	250.00
10/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	3941	4	4	4	200.00
10/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	956	1	1	1	350.00
10/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1798	2	2	2	0.00
10/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	512	1	1	1	350.00
10/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	765	1	1	1	1,000.00
10/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1624	2	2	2	0.00
10/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	3064	3	3	3	0.00
10/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	567	1	1	1	200.00
10/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	1057	1	1	1	0.00
10/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	306	0	0	0	200.00
10/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	506	0	1	0	250.00
10/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	944	1	1	1	0.00
10/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	275	0	0	0	250.00
10/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	66	0	0	0	0.00
10/12/2025	R035 On 05-November-26			Bond Future	8.71	102.7918	102.7035	102.7918	0.00
10/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	7971	8	8	8	0.00
10/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	6893	7	7	7	0.00
10/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4645	5	5	5	0.00
10/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2647	3	3	3	200.00
10/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1237	1	1	1	200.00
10/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2097	2	2	2	0.00
10/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	731	1	1	1	200.00
10/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	576	1	1	1	0.00
10/12/2025	R035 On 04-February-27			Bond Future	8.79	104.5598	104.4710	104.5598	0.00
10/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3441	3	3	3	0.00
10/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2115	2	2	2	0.00
10/12/2025	R038 On 05-February-26			Bond Future	9.03	117.4837	117.3788	117.4837	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
10/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17094	17	17	17	0.00
10/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R038 On 07-May-26			Bond Future	9.10	114.1020	113.9954	114.1020	2,395.00
10/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16179	16	16	16	0.00
10/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	33	0	0	0	0.00
10/12/2025	R038 On 06-August-26			Bond Future	9.16	116.1599	116.0520	116.1599	0.00
10/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17773	18	18	18	0.00
10/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	78	0	0	0	0.00
10/12/2025	R038 On 05-November-26			Bond Future	9.24	112.7062	112.5971	112.7062	0.00
10/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11006	11	11	11	0.00
10/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	615	1	1	1	0.00
10/12/2025	R038 On 04-February-27			Bond Future	9.32	114.6432	114.5334	114.6432	0.00
10/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4757	5	5	5	0.00
10/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2749	3	3	3	0.00
10/12/2025	R053 On 05-February-26			Bond Future	9.31	127.0851	126.9275	127.0851	33,905.00
10/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	21595	22	22	22	0.00
10/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
10/12/2025	R053 On 07-May-26			Bond Future	9.37	123.4982	123.3379	123.4982	14,035.00
10/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	22624	23	23	23	0.00
10/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	61	0	0	0	0.00
10/12/2025	R053 On 06-August-26			Bond Future	9.43	125.7255	125.5630	125.7255	0.00
10/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	26544	27	27	27	0.00
10/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	93	0	0	0	0.00
10/12/2025	R053 On 05-November-26			Bond Future	9.48	122.0608	121.8962	122.0608	0.00
10/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18099	18	18	18	0.00
10/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	979	1	1	1	0.00
10/12/2025	R053 On 04-February-27			Bond Future	9.55	124.1587	123.9925	124.1587	0.00
10/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8441	9	8	9	0.00
10/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3721	4	4	4	0.00
10/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
10/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	62	0	0	0	0.00
10/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	62	0	0	0	0.00
10/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
10/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	100	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
10/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	100	0	0	0	0.00
10/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
10/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87	0	0	0	0.00
10/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87	0	0	0	0.00
10/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
10/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
10/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
10/12/2025	R202 On 05-February-26			Bond Future	294.17	296.0104	294.1696	296.0104	565.00
10/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16350	18	16	18	0.00
10/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R202 On 07-May-26			Bond Future	299.50	301.3783	299.5046	301.3783	460.00
10/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21955	24	22	24	0.00
10/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R202 On 06-August-26			Bond Future	299.56	301.4702	299.5646	301.4702	0.00
10/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20705	23	21	23	0.00
10/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R202 On 05-November-26			Bond Future	304.87	306.8034	304.8659	306.8034	0.00
10/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24406	26	24	26	0.00
10/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R202 On 04-February-27			Bond Future	304.69	306.6578	304.6913	306.6578	0.00
10/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9961	12	10	12	0.00
10/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R209 On 05-February-26			Bond Future	8.74	85.7781	85.7587	85.7781	35,995.00
10/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11747	12	12	12	0.00
10/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R209 On 07-May-26			Bond Future	8.79	84.1618	84.1422	84.1618	6,358.00
10/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	11997	12	12	12	0.00
10/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	25	0	0	0	0.00
10/12/2025	R209 On 06-August-26			Bond Future	8.85	85.6799	85.6604	85.6799	3,673.00
10/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13052	13	13	13	0.00
10/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	58	0	0	0	0.00
10/12/2025	R209 On 05-November-26			Bond Future	8.91	84.0256	84.0064	84.0256	0.00
10/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7961	8	8	8	0.00
10/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	542	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
10/12/2025	R209 On 04-February-27			Bond Future	8.98	85.4708	85.4520	85.4708	0.00
10/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3555	4	4	4	0.00
10/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1958	2	2	2	0.00
10/12/2025	R210 On 05-February-26			Bond Future	258.48	258.7162	258.4771	258.7162	539.00
10/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5377	6	5	6	0.00
10/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R210 On 07-May-26			Bond Future	259.69	259.9309	259.6881	259.9309	918.00
10/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4288	5	4	5	0.00
10/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R210 On 06-August-26			Bond Future	264.44	264.6822	264.4363	264.6822	0.00
10/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4596	5	5	5	0.00
10/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R210 On 05-November-26			Bond Future	265.59	265.8344	265.5869	265.8344	0.00
10/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12257	13	12	13	0.00
10/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R210 On 04-February-27			Bond Future	270.22	270.4725	270.2231	270.4725	0.00
10/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4193	4	4	4	0.00
10/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R213 On 05-February-26			Bond Future	7.92	99.4351	99.3584	99.4351	18,761.00
10/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7489	8	7	8	0.00
10/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1	0	0	0	0.00
10/12/2025	R213 On 07-May-26			Bond Future	7.96	97.6637	97.5858	97.6637	64,746.00
10/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	6783	7	7	7	0.00
10/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	42	0	0	0	0.00
10/12/2025	R213 On 06-August-26			Bond Future	8.01	99.4255	99.3467	99.4255	0.00
10/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6075	6	6	6	0.00
10/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	144	0	0	0	0.00
10/12/2025	R213 On 05-November-26			Bond Future	8.07	97.6125	97.5330	97.6125	0.00
10/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3020	3	3	3	0.00
10/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	676	1	1	1	0.00
10/12/2025	R213 On 04-February-27			Bond Future	8.15	99.2922	99.2122	99.2922	0.00
10/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1488	2	1	2	0.00
10/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1533	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R214 On 05-February-26			Bond Future	9.34	80.2314	80.1777	80.2314	10,754.00
10/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11405	11	11	11	0.00
10/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	3	0	0	0	0.00
10/12/2025	R214 On 07-May-26			Bond Future	9.40	78.3701	78.3155	78.3701	31,017.00
10/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12423	12	12	12	0.00
10/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	51	0	0	0	0.00
10/12/2025	R214 On 06-August-26			Bond Future	9.47	79.7838	79.7286	79.7838	0.00
10/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14192	14	14	14	0.00
10/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	89	0	0	0	0.00
10/12/2025	R214 On 05-November-26			Bond Future	9.53	77.8812	77.8255	77.8812	0.00
10/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9189	9	9	9	0.00
10/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	714	1	1	1	0.00
10/12/2025	R214 On 04-February-27			Bond Future	9.61	79.2209	79.1650	79.2209	0.00
10/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4240	4	4	4	0.00
10/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2467	2	2	2	0.00
10/12/2025	R248 On 05-February-26			Bond Future	9.48	97.3490	97.2343	97.3490	243,775.00
10/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	14930	15	15	15	0.00
10/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	4646	5	5	5	0.00
10/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8145	8	8	8	0.00
10/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1482	2	1	2	0.00
10/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2309	2	2	2	12,500.00
10/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	38	0	0	0	1,940.00
10/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1025	1	1	1	1,940.00
10/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	3941	4	4	4	0.00
10/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	400	0	0	0	1,940.00
10/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1719	2	2	2	0.00
10/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	5297	5	5	5	0.00
10/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	846	1	1	1	0.00
10/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	295	0	0	0	0.00
10/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1303	1	1	1	0.00
10/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	69	0	0	0	0.00
10/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3	0	0	0	0.00
10/12/2025	R248 On 07-May-26			Bond Future	9.54	94.6527	94.5362	94.6527	46,543.00
10/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16122	16	16	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
10/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	66	0	0	0	0.00
10/12/2025	R248 On 06-August-26			Bond Future	9.60	96.3601	96.2419	96.3601	0.00
10/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	19475	20	19	20	0.00
10/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	82	0	0	0	0.00
10/12/2025	R248 On 05-November-26			Bond Future	9.67	93.6059	93.4863	93.6059	0.00
10/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13029	13	13	13	0.00
10/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	767	1	1	1	0.00
10/12/2025	R248 On 04-February-27			Bond Future	9.74	95.2157	95.0949	95.2157	0.00
10/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	5877	6	6	6	0.00
10/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2922	3	3	3	0.00
10/12/2025	R2R9 On 05-February-26			Bond Future	9.20	108.7577	108.6554	108.7577	0.00
10/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95665	96	96	96	0.00
10/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R2R9 On 07-May-26			Bond Future	9.27	105.7250	105.6211	105.7250	0.00
10/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94771	95	95	95	0.00
10/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R2R9 On 06-August-26			Bond Future	9.34	107.6319	107.5267	107.6319	0.00
10/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94407	95	94	95	0.00
10/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R2R9 On 05-November-26			Bond Future	9.41	104.5334	104.4270	104.5334	0.00
10/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93457	94	93	94	0.00
10/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R2R9 On 04-February-27			Bond Future	9.50	106.3301	106.2229	106.3301	0.00
10/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4869	5	5	5	0.00
10/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2099	2	2	2	0.00
10/12/2025	R4R2 On 05-February-26			Bond Future	9.41	109.6846	109.5726	109.6846	1,531.00
10/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96297	96	96	96	0.00
10/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R4R2 On 07-May-26			Bond Future	9.47	106.5425	106.4287	106.5425	0.00
10/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95340	95	95	95	0.00
10/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R4R2 On 06-August-26			Bond Future	9.54	108.4642	108.3488	108.4642	0.00
10/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94931	95	95	95	0.00
10/12/2025	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
10/12/2025	R4R2 On 05-November-26			Bond Future	9.62	105.2542	105.1374	105.2542	0.00
10/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93915	94	94	94	0.00
10/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
10/12/2025	R4R2 On 04-February-27			Bond Future	9.70	107.0631	106.9454	107.0631	0.00
10/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5548	6	6	6	0.00
10/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2211	2	2	2	0.00
10/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00