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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	2029 On 07-August-25			Bond Future	137.41	137.4100	137.4100	137.4100	0.00
08/08/2025	2029 On 06-November-25			Bond Future	140.94	140.9875	140.9432	140.9875	3,158.00
08/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1153	1	1	1	0.00
08/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2029 On 05-February-26			Bond Future	143.60	143.6570	143.5970	143.6570	0.00
08/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3487	4	3	4	0.00
08/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2029 On 07-May-26			Bond Future	144.80	144.8776	144.7973	144.8776	0.00
08/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2977	3	3	3	0.00
08/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2029 On 06-August-26			Bond Future	147.49	147.5602	147.4868	147.5602	0.00
08/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3387	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2029 On 05-November-26			Bond Future	148.59	148.5891	148.5891	148.5891	0.00
08/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1029	1	1	1	0.00
08/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2030 On 07-August-25			Bond Future	11.11	89.5306	89.5306	89.5306	0.00
08/08/2025	2030 On 06-November-25			Bond Future	8.18	101.5284	101.5939	101.5284	137,294.00
08/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4645	5	5	5	0.00
08/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3612	4	4	4	300.00
08/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6391	6	6	6	0.00
08/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2078	2	2	2	300.00
08/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	48	0	0	0	0.00
08/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3	0	0	0	300.00
08/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	205	0	0	0	0.00
08/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	18	0	0	0	0.00
08/08/2025	2030 On 05-February-26			Bond Future	8.22	99.4182	99.4742	99.4182	51,961.00
08/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4248	4	4	4	0.00
08/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	152	0	0	0	0.00
08/08/2025	2030 On 07-May-26			Bond Future	8.29	101.2499	101.2930	101.2499	0.00
08/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3743	4	4	4	0.00
08/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	377	0	0	0	0.00
08/08/2025	2030 On 06-August-26			Bond Future	8.38	99.0906	99.1407	99.0906	0.00
08/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3088	3	3	3	0.00
08/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	651	1	1	1	0.00
08/08/2025	2030 On 05-November-26			Bond Future	8.49	100.8522	100.8522	100.8522	0.00
08/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1389	1	1	1	0.00
08/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1652	2	2	2	0.00
08/08/2025	2031 On 07-August-25			Bond Future	107.65	107.6500	107.6500	107.6500	0.00
08/08/2025	2031 On 06-November-25			Bond Future	110.38	110.0992	110.3835	110.0992	680.00
08/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	753	0	1	0	0.00
08/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	59	0	0	0	0.00
08/08/2025	2031 On 05-February-26			Bond Future	110.08	109.7986	110.0766	109.7986	0.00
08/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20	0	0	0	0.00
08/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1703	2	2	2	0.00
08/08/2025	2031 On 07-May-26			Bond Future	112.12	111.8477	112.1155	111.8477	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
08/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	17	0	0	0	0.00
08/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1741	2	2	2	0.00
08/08/2025	2031 On 06-August-26			Bond Future	111.77	111.4919	111.7726	111.4919	0.00
08/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2037	2	2	2	0.00
08/08/2025	2031 On 05-November-26			Bond Future	113.73	113.7297	113.7297	113.7297	0.00
08/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2240	2	2	2	0.00
08/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2032 On 07-August-25			Bond Future	12.01	86.1314	86.1314	86.1314	0.00
08/08/2025	2032 On 06-November-25			Bond Future	8.88	97.7791	97.9265	97.7791	136,503.00
08/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6959	7	7	7	0.00
08/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2806	3	3	3	300.00
08/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4779	5	5	5	300.00
08/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8925	9	9	9	0.00
08/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	7	0	0	0	300.00
08/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	113	0	0	0	0.00
08/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	386	0	0	0	0.00
08/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	29	0	0	0	0.00
08/08/2025	2032 On 05-February-26			Bond Future	8.95	99.6069	99.7469	99.6069	0.00
08/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5607	5	6	5	0.00
08/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	291	0	0	0	0.00
08/08/2025	2032 On 07-May-26			Bond Future	9.03	97.2822	97.4112	97.2822	0.00
08/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5314	5	5	5	0.00
08/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	607	1	1	1	0.00
08/08/2025	2032 On 06-August-26			Bond Future	9.13	99.0589	99.1964	99.0589	0.00
08/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4961	5	5	5	0.00
08/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	882	1	1	1	0.00
08/08/2025	2032 On 05-November-26			Bond Future	9.25	96.7522	96.7522	96.7522	0.00
08/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2217	2	2	2	0.00
08/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2575	3	3	3	0.00
08/08/2025	2033 On 07-August-25			Bond Future	128.65	128.6500	128.6500	128.6500	0.00
08/08/2025	2033 On 06-November-25			Bond Future	131.89	131.3463	131.8924	131.3463	6,548.00
08/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1248	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2033 On 05-February-26			Bond Future	134.38	133.8333	134.3758	133.8333	0.00
08/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	1496	1	1	1	0.00
08/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2033 On 07-May-26			Bond Future	135.30	134.7687	135.3032	134.7687	0.00
08/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	143	0	0	0	0.00
08/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2033 On 06-August-26			Bond Future	137.82	137.2643	137.8163	137.2643	0.00
08/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3566	3	4	3	0.00
08/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2033 On 05-November-26			Bond Future	138.65	138.6461	138.6461	138.6461	0.00
08/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1386	1	1	1	0.00
08/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2037 On 07-August-25			Bond Future	13.01	73.7725	73.7725	73.7725	0.00
08/08/2025	2037 On 06-November-25			Bond Future	10.26	90.6369	90.8047	90.6369	183,453.00
08/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7887	8	8	8	0.00
08/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4711	5	5	5	300.00
08/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10577	10	11	10	0.00
08/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2474	2	2	2	300.00
08/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	366	0	0	0	0.00
08/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	26	0	0	0	300.00
08/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1016	1	1	1	0.00
08/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	89	0	0	0	0.00
08/08/2025	2037 On 05-February-26			Bond Future	10.35	88.0726	88.2340	88.0726	5.00
08/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5566	5	6	5	0.00
08/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12735	13	13	13	0.00
08/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6475	6	6	6	1,030.00
08/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4267	4	4	4	1,970.00
08/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10583	10	11	10	0.00
08/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8634	9	9	9	0.00
08/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6291	6	6	6	0.00
08/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3271	3	3	3	1,930.00
08/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	600	1	1	1	1,930.00
08/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1545	2	2	2	0.00
08/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	300	0	0	0	1,930.00

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08/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	170	0	0	0	1,970.00
08/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1114	1	1	1	0.00
08/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	79	0	0	0	1,030.00
08/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	568	1	1	1	0.00
08/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	746	1	1	1	0.00
08/08/2025	2037 On 07-May-26			Bond Future	10.47	89.6949	89.8470	89.6949	0.00
08/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5972	6	6	6	0.00
08/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10700	11	11	11	0.00
08/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4494	4	4	4	142.00
08/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	400	0	0	0	142.00
08/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1751	2	2	2	0.00
08/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1207	1	1	1	0.00
08/08/2025	2037 On 06-August-26			Bond Future	10.59	87.0734	87.2339	87.0734	0.00
08/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7301	7	7	7	0.00
08/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5683	6	6	6	0.00
08/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3575	4	4	4	0.00
08/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1779	2	2	2	2,541.00
08/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2956	3	3	3	2,541.00
08/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5098	5	5	5	0.00
08/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1782	2	2	2	2,541.00
08/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1254	1	1	1	0.00
08/08/2025	2037 On 05-November-26			Bond Future	10.72	88.7385	88.7385	88.7385	0.00
08/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3370	3	3	3	0.00
08/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3929	4	4	4	0.00
08/08/2025	2038 On 07-August-25			Bond Future	139.56	139.5600	139.5600	139.5600	0.00
08/08/2025	2038 On 06-November-25			Bond Future	142.56	142.6027	142.5606	142.6027	2,621.00
08/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1319	1	1	1	0.00
08/08/2025	2038 On 05-February-26			Bond Future	143.08	143.1371	143.0792	143.1371	0.00
08/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	121	0	0	0	0.00
08/08/2025	2038 On 07-May-26			Bond Future	145.73	145.8089	145.7298	145.8089	0.00
08/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1200	1	1	1	0.00
08/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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08/08/2025	2038 On 06-August-26			Bond Future	146.24	146.3059	146.2350	146.3059	0.00
08/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1515	2	2	2	0.00
08/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2038 On 05-November-26			Bond Future	148.80	148.7974	148.7974	148.7974	0.00
08/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2487	2	2	2	0.00
08/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2040 On 07-August-25			Bond Future	13.29	73.0222	73.0222	73.0222	0.00
08/08/2025	2040 On 06-November-25			Bond Future	10.68	90.1153	90.3683	90.1153	45,517.00
08/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7350	7	7	7	0.00
08/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	155	0	0	0	0.00
08/08/2025	2040 On 05-February-26			Bond Future	10.78	87.2906	87.5389	87.2906	36,550.00
08/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5450	5	5	5	0.00
08/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14012	14	14	14	0.00
08/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7031	7	7	7	475.00
08/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1250	1	1	1	680.00
08/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2403	2	2	2	0.00
08/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3936	4	4	4	0.00
08/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1591	2	2	2	680.00
08/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2596	3	3	3	680.00
08/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4095	4	4	4	0.00
08/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	80	0	0	0	475.00
08/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	671	1	1	1	0.00
08/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1032	1	1	1	0.00
08/08/2025	2040 On 07-May-26			Bond Future	10.90	88.8985	89.1392	88.8985	0.00
08/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6130	6	6	6	0.00
08/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8648	8	9	8	0.00
08/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6351	6	6	6	0.00
08/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2424	2	2	2	1,460.00
08/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7762	8	8	8	0.00
08/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10112	10	10	10	0.00
08/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3858	4	4	4	820.00
08/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	594	1	1	1	820.00
08/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	985	1	1	1	820.00
08/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2454	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1347	1	1	1	1,460.00
08/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3681	4	4	4	0.00
08/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	812	1	1	1	1,460.00
08/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1417	2	1	2	0.00
08/08/2025	2040 On 06-August-26			Bond Future	11.02	86.0117	86.2623	86.0117	0.00
08/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8214	8	8	8	0.00
08/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1386	1	1	1	0.00
08/08/2025	2040 On 05-November-26			Bond Future	11.15	87.7496	87.7496	87.7496	0.00
08/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3712	4	4	4	0.00
08/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4288	4	4	4	0.00
08/08/2025	2044 On 07-August-25			Bond Future	13.34	69.0380	69.0380	69.0380	0.00
08/08/2025	2044 On 06-November-25			Bond Future	10.93	84.9074	85.3782	84.9074	129,825.00
08/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6348	6	6	6	0.00
08/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5645	5	6	5	0.00
08/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3114	3	3	3	11,000.00
08/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8373	8	8	8	0.00
08/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7003	7	7	7	0.00
08/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8099	8	8	8	0.00
08/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	128	0	0	0	5,600.00
08/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	199	0	0	0	5,800.00
08/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	114	0	0	0	5,800.00
08/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	341	0	0	0	11,000.00
08/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	958	1	1	1	0.00
08/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	258	0	0	0	0.00
08/08/2025	2044 On 05-February-26			Bond Future	11.03	82.1107	82.5813	82.1107	16.00
08/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4766	4	5	4	0.00
08/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3431	3	3	3	0.00
08/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4496	4	4	4	0.00
08/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	397	0	0	0	9,000.00
08/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2148	2	2	2	9,000.00
08/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4275	4	4	4	0.00
08/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1537	2	2	2	9,000.00
08/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7186	8	7	8	0.00
08/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3006	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1443	2	1	2	4,500.00
08/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1971	2	2	2	4,500.00
08/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1338	1	1	1	0.00
08/08/2025	2044 On 07-May-26			Bond Future	11.14	83.6230	84.0909	83.6230	0.00
08/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5784	6	6	6	0.00
08/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1645	2	2	2	0.00
08/08/2025	2044 On 06-August-26			Bond Future	11.26	80.7650	81.2467	80.7650	0.00
08/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8368	8	8	8	0.00
08/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1451	2	1	2	0.00
08/08/2025	2044 On 05-November-26			Bond Future	11.39	82.6472	82.6472	82.6472	0.00
08/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3976	4	4	4	0.00
08/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4302	4	4	4	0.00
08/08/2025	2046 On 07-August-25			Bond Future	118.69	118.6900	118.6900	118.6900	0.00
08/08/2025	2046 On 06-November-25			Bond Future	121.14	120.9048	121.1364	120.9048	19,630.00
08/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4274	5	4	5	0.00
08/08/2025	2046 On 05-February-26			Bond Future	123.42	123.1939	123.4173	123.1939	0.00
08/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1767	2	2	2	0.00
08/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2046 On 07-May-26			Bond Future	123.41	123.1974	123.4091	123.1974	0.00
08/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1541	2	2	2	0.00
08/08/2025	2046 On 06-August-26			Bond Future	125.70	125.4777	125.7006	125.4777	0.00
08/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3321	3	3	3	0.00
08/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2046 On 05-November-26			Bond Future	125.57	125.5715	125.5715	125.5715	0.00
08/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	92	0	0	0	0.00
08/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2050 On 07-August-25			Bond Future	119.89	119.8900	119.8900	119.8900	0.00
08/08/2025	2050 On 06-November-25			Bond Future	121.79	121.8308	121.7948	121.8308	17,837.00
08/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2625	3	3	3	0.00
08/08/2025	2050 On 05-February-26			Bond Future	121.67	121.7247	121.6749	121.7247	0.00
08/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1145	1	1	1	0.00
08/08/2025	2050 On 07-May-26			Bond Future	123.93	123.9968	123.9288	123.9968	0.00
08/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
08/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	141	0	0	0	0.00
08/08/2025	2050 On 06-August-26			Bond Future	123.78	123.8377	123.7775	123.8377	0.00
08/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	508	1	1	1	0.00
08/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/08/2025	2050 On 05-November-26			Bond Future	125.95	125.9460	125.9460	125.9460	0.00
08/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2106	2	2	2	0.00
08/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/08/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
08/08/2025	AL37 On 06-November-25			Index Future	1194.63	1193.3860	1194.6290	1193.3860	0.00
08/08/2025	AL37 On 05-February-26			Index Future	1216.84	1215.6960	1216.8350	1215.6960	0.00
08/08/2025	AL37 On 07-May-26			Index Future	1239.10	1238.1150	1239.1020	1238.1150	0.00
08/08/2025	AL37 On 06-August-26			Index Future	1261.60	1260.5280	1261.6040	1260.5280	0.00
08/08/2025	AL37 On 05-November-26			Index Future	1283.72	1283.7240	1283.7240	1283.7240	0.00
08/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
08/08/2025	AL7T On 06-November-25			Index Future	1450.93	1448.4980	1450.9270	1448.4980	0.00
08/08/2025	AL7T On 05-February-26			Index Future	1477.90	1475.5770	1477.8980	1475.5770	0.00
08/08/2025	AL7T On 07-May-26			Index Future	1504.94	1502.7880	1504.9430	1502.7880	0.00
08/08/2025	AL7T On 06-August-26			Index Future	1532.27	1529.9930	1532.2720	1529.9930	0.00
08/08/2025	AL7T On 05-November-26			Index Future	1559.14	1559.1370	1559.1370	1559.1370	0.00
08/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
08/08/2025	ALBI On 06-November-25			Index Future	1231.04	1228.2910	1231.0380	1228.2910	76.00
08/08/2025	ALBI On 05-February-26			Index Future	1253.92	1251.2530	1253.9220	1251.2530	0.00
08/08/2025	ALBI On 07-May-26			Index Future	1276.87	1274.3270	1276.8680	1274.3270	0.00
08/08/2025	ALBI On 06-August-26			Index Future	1300.06	1297.3970	1300.0550	1297.3970	0.00
08/08/2025	ALBI On 05-November-26			Index Future	1322.85	1322.8490	1322.8490	1322.8490	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
08/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	ES33 On 07-August-25			Bond Future	13.56	73.8046	73.8046	73.8046	0.00
08/08/2025	ES33 On 06-November-25			Bond Future	10.38	85.8212	85.9508	85.8212	0.00
08/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7301	7	7	7	0.00
08/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES33 On 05-February-26			Bond Future	10.51	87.4461	87.5692	87.4461	0.00
08/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4374	4	4	4	0.00
08/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES33 On 07-May-26			Bond Future	10.65	85.2829	85.3964	85.2829	0.00
08/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4516	4	5	4	0.00
08/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES33 On 06-August-26			Bond Future	10.80	86.8598	86.9808	86.8598	0.00
08/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5112	5	5	5	0.00
08/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES33 On 05-November-26			Bond Future	10.98	84.7100	84.7100	84.7100	0.00
08/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
08/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	618	1	1	1	0.00
08/08/2025	ES42 On 07-August-25			Bond Future	13.79	68.2722	68.2722	68.2722	0.00
08/08/2025	ES42 On 06-November-25			Bond Future	11.24	79.7398	80.0460	79.7398	0.00
08/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6712	6	7	6	0.00
08/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES42 On 05-February-26			Bond Future	11.35	81.2494	81.5532	81.2494	0.00
08/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2954	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES42 On 07-May-26			Bond Future	11.48	78.5005	78.7988	78.5005	0.00
08/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4157	4	4	4	0.00
08/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES42 On 06-August-26			Bond Future	11.61	79.9502	80.2594	79.9502	0.00
08/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5785	5	6	5	0.00
08/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/08/2025	ES42 On 05-November-26			Bond Future	11.76	77.3987	77.3987	77.3987	0.00
08/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
08/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	566	1	1	1	0.00
08/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
08/08/2025	GOVI On 06-November-25			GOVI	1211.27	1208.6870	1211.2670	1208.6870	613.00
08/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	992670	97	99	97	0.00
08/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/08/2025	GOVI On 05-February-26			GOVI	1233.78	1231.2830	1233.7830	1231.2830	0.00
08/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	837830	81	84	81	0.00
08/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
08/08/2025	GOVI On 07-May-26			GOVI	1256.36	1253.9890	1256.3600	1253.9890	42.00
08/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	793600	77	79	77	0.00
08/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
08/08/2025	GOVI On 06-August-26			GOVI	1279.18	1276.6900	1279.1760	1276.6900	0.00
08/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	901760	88	90	88	0.00
08/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/08/2025	GOVI On 05-November-26			GOVI	1301.60	1301.6030	1301.6030	1301.6030	0.00
08/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	246030	25	25	25	0.00
08/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
08/08/2025	IGOV On 06-November-25			Index Future	390.81	391.0030	390.8090	391.0030	754.00
08/08/2025	IGOV On 05-February-26			Index Future	398.17	398.4060	398.1680	398.4060	0.00
08/08/2025	IGOV On 07-May-26			Index Future	405.55	405.8450	405.5460	405.8450	0.00
08/08/2025	IGOV On 06-August-26			Index Future	413.00	413.2830	413.0010	413.2830	0.00
08/08/2025	IGOV On 05-November-26			Index Future	420.33	420.3310	420.3310	420.3310	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
08/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/08/2025	R033 On 07-August-25			Bond Future	10.33	101.9226	101.9226	101.9226	0.00
08/08/2025	R033 On 06-November-25			Bond Future	9.05	106.0507	106.1668	106.0507	12,178.00
08/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6760	7	7	7	0.00
08/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	49	0	0	0	0.00
08/08/2025	R033 On 05-February-26			Bond Future	9.13	108.0331	108.1404	108.0331	0.00
08/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7172	7	7	7	0.00
08/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	241	0	0	0	0.00
08/08/2025	R033 On 07-May-26			Bond Future	9.21	104.9801	105.0745	104.9801	0.00
08/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6364	6	6	6	0.00
08/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	577	1	1	1	0.00
08/08/2025	R033 On 06-August-26			Bond Future	9.31	106.8969	106.9998	106.8969	0.00
08/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5633	6	6	6	0.00
08/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1087	1	1	1	0.00
08/08/2025	R033 On 05-November-26			Bond Future	9.43	103.8077	103.8077	103.8077	0.00
08/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2417	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2886	3	3	3	0.00
08/08/2025	R035 On 07-August-25			Bond Future	12.65	83.3717	83.3717	83.3717	0.00
08/08/2025	R035 On 06-November-25			Bond Future	9.71	96.5652	96.7245	96.5652	117,600.00
08/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8265	8	8	8	0.00
08/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9422	9	9	9	0.00
08/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3824	4	4	4	0.00
08/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7255	7	7	7	0.00
08/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5651	6	6	6	0.00
08/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4768	5	5	5	0.00
08/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3154	3	3	3	0.00
08/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1688	2	2	2	250.00
08/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11986	12	12	12	0.00
08/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7003	7	7	7	250.00
08/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9522	9	10	9	0.00
08/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6953	7	7	7	2,000.00
08/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12180	12	12	12	0.00
08/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2856	3	3	3	300.00
08/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5158	5	5	5	300.00
08/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10616	10	11	10	0.00
08/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2182	2	2	2	2,000.00
08/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4338	4	4	4	2,000.00
08/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4480	4	4	4	2,000.00
08/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	99	0	0	0	0.00
08/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	321	0	0	0	0.00
08/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	344	0	0	0	0.00
08/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	16	0	0	0	300.00
08/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	233	0	0	0	0.00
08/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1001	1	1	1	0.00
08/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	706	1	1	1	0.00
08/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	6	0	0	0	2,000.00
08/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	28	0	0	0	250.00
08/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	96	0	0	0	0.00
08/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6	0	0	0	250.00
08/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	85	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
08/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	609	1	1	1	250.00
08/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1315	1	1	1	0.00
08/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	280	0	0	0	250.00
08/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	184	0	0	0	8,500.00
08/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	439	1	0	1	50.00
08/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	29	0	0	0	2,000.00
08/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	52	0	0	0	0.00
08/08/2025	R035 On 05-February-26			Bond Future	9.80	98.3704	98.5225	98.3704	0.00
08/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6003	6	6	6	0.00
08/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4490	4	4	4	2,000.00
08/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6679	7	7	7	2,000.00
08/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13616	13	14	13	0.00
08/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6953	7	7	7	0.00
08/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5472	5	5	5	0.00
08/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3416	3	3	3	250.00
08/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7736	8	8	8	0.00
08/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	336	0	0	0	250.00
08/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	680	1	1	1	250.00
08/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1335	1	1	1	0.00
08/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	428	0	0	0	0.00
08/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	35	0	0	0	2,000.00
08/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	465	0	0	0	0.00
08/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	931	1	1	1	0.00
08/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	575	1	1	1	0.00
08/08/2025	R035 On 07-May-26			Bond Future	9.90	95.6795	95.8211	95.6795	0.00
08/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6164	6	6	6	0.00
08/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1004	1	1	1	0.00
08/08/2025	R035 On 06-August-26			Bond Future	10.00	97.4274	97.5776	97.4274	0.00
08/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6703	7	7	7	0.00
08/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1206	1	1	1	0.00
08/08/2025	R035 On 05-November-26			Bond Future	10.13	94.7633	94.7633	94.7633	0.00
08/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3079	3	3	3	0.00
08/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3624	4	4	4	0.00
08/08/2025	R038 On 07-August-25			Bond Future	11.24	101.5206	101.5206	101.5206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R038 On 06-November-25			Bond Future	10.35	104.6632	104.8601	104.6632	6,668.00
08/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6322	6	6	6	0.00
08/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4836	5	5	5	1,770.00
08/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12772	13	13	13	0.00
08/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	19	0	0	0	1,770.00
08/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	503	1	1	1	0.00
08/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	281	0	0	0	0.00
08/08/2025	R038 On 05-February-26			Bond Future	10.45	106.6197	106.8094	106.6197	0.00
08/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7256	7	7	7	0.00
08/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	732	1	1	1	0.00
08/08/2025	R038 On 07-May-26			Bond Future	10.57	103.0992	103.2778	103.0992	0.00
08/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6814	7	7	7	0.00
08/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1386	1	1	1	0.00
08/08/2025	R038 On 06-August-26			Bond Future	10.69	104.9811	105.1698	104.9811	0.00
08/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8340	8	8	8	0.00
08/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1527	2	2	2	0.00
08/08/2025	R038 On 05-November-26			Bond Future	10.83	101.5043	101.5043	101.5043	0.00
08/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3792	4	4	4	0.00
08/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4494	4	4	4	0.00
08/08/2025	R053 On 07-August-25			Bond Future	13.17	92.8341	92.8341	92.8341	0.00
08/08/2025	R053 On 06-November-25			Bond Future	10.83	107.6460	108.2429	107.6460	25,967.00
08/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8355	8	8	8	0.00
08/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	327	0	0	0	0.00
08/08/2025	R053 On 05-February-26			Bond Future	10.93	109.6582	110.2551	109.6582	0.00
08/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6700	6	7	6	0.00
08/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1779	2	2	2	0.00
08/08/2025	R053 On 07-May-26			Bond Future	11.03	105.8164	106.4094	105.8164	0.00
08/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7834	8	8	8	0.00
08/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2200	2	2	2	0.00
08/08/2025	R053 On 06-August-26			Bond Future	11.14	107.7478	108.3586	107.7478	0.00
08/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11349	11	11	11	0.00
08/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2102	2	2	2	0.00
08/08/2025	R053 On 05-November-26			Bond Future	11.26	104.3698	104.3698	104.3698	0.00
08/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5502	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
08/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5907	6	6	6	0.00
08/08/2025	R186 On 07-August-25			Bond Future	9.68	102.4871	102.4871	102.4871	0.00
08/08/2025	R186 On 06-November-25			Bond Future	7.71	107.0387	106.9947	107.0387	103,336.00
08/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	466	1	0	1	0.00
08/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	22	0	0	0	0.00
08/08/2025	R186 On 05-February-26			Bond Future	7.77	103.7346	103.6790	103.7346	0.00
08/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	553	1	1	1	0.00
08/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	6	0	0	0	0.00
08/08/2025	R186 On 07-May-26			Bond Future	7.94	105.6458	105.5748	105.6458	0.00
08/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	445	1	0	1	0.00
08/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R186 On 06-August-26			Bond Future	8.30	102.2702	102.2045	102.2702	0.00
08/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	195	0	0	0	0.00
08/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	100	0	0	0	0.00
08/08/2025	R186 On 05-November-26			Bond Future	10.97	103.9683	103.9683	103.9683	0.00
08/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
08/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	378	0	0	0	0.00
08/08/2025	R202 On 07-August-25			Bond Future	271.60	271.6000	271.6000	271.6000	0.00
08/08/2025	R202 On 06-November-25			Bond Future	276.16	275.6616	276.1597	275.6616	1,033.00
08/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	520	0	1	0	0.00
08/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R202 On 05-February-26			Bond Future	276.02	275.5444	276.0221	275.5444	0.00
08/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
08/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1798	2	2	2	0.00
08/08/2025	R202 On 07-May-26			Bond Future	281.14	280.6878	281.1356	280.6878	0.00
08/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3586	3	4	3	0.00
08/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R202 On 06-August-26			Bond Future	280.93	280.4572	280.9338	280.4572	0.00
08/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2074	2	2	2	0.00
08/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R202 On 05-November-26			Bond Future	285.86	285.8564	285.8564	285.8564	0.00
08/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5396	5	5	5	0.00
08/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R209 On 07-August-25			Bond Future	12.68	65.2783	65.2783	65.2783	0.00
08/08/2025	R209 On 06-November-25			Bond Future	10.00	76.6804	76.8282	76.6804	20,090.00
08/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6500	6	6	6	0.00
08/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	101	0	0	0	0.00
08/08/2025	R209 On 05-February-26			Bond Future	10.09	78.1138	78.2563	78.1138	0.00
08/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4911	5	5	5	0.00
08/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	666	1	1	1	0.00
08/08/2025	R209 On 07-May-26			Bond Future	10.19	76.4016	76.5361	76.4016	0.00
08/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5388	5	5	5	0.00
08/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1022	1	1	1	0.00
08/08/2025	R209 On 06-August-26			Bond Future	10.29	77.7970	77.9388	77.7970	0.00
08/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6373	6	6	6	0.00
08/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1101	1	1	1	0.00
08/08/2025	R209 On 05-November-26			Bond Future	10.41	76.1355	76.1355	76.1355	0.00
08/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2945	3	3	3	0.00
08/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3397	3	3	3	0.00
08/08/2025	R210 On 07-August-25			Bond Future	248.44	248.4400	248.4400	248.4400	0.00
08/08/2025	R210 On 06-November-25			Bond Future	253.06	252.4421	253.0612	252.4421	2,129.00
08/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	921	0	1	0	0.00
08/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R210 On 05-February-26			Bond Future	257.83	257.2219	257.8261	257.2219	0.00
08/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4726	4	5	4	0.00
08/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R210 On 07-May-26			Bond Future	259.12	258.5428	259.1246	258.5428	0.00
08/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3725	3	4	3	0.00
08/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R210 On 06-August-26			Bond Future	263.94	263.3293	263.9369	263.3293	0.00
08/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4097	3	4	3	0.00
08/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R210 On 05-November-26			Bond Future	265.03	265.0291	265.0291	265.0291	0.00
08/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11699	12	12	12	0.00
08/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/08/2025	R213 On 07-August-25			Bond Future	11.66	84.4671	84.4671	84.4671	0.00
08/08/2025	R213 On 06-November-25			Bond Future	8.51	94.9214	95.0237	94.9214	94,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5974	6	6	6	0.00
08/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	20	0	0	0	0.00
08/08/2025	R213 On 05-February-26			Bond Future	8.58	96.6958	96.7901	96.6958	23.00
08/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5108	5	5	5	0.00
08/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	188	0	0	0	0.00
08/08/2025	R213 On 07-May-26			Bond Future	8.65	94.9258	95.0086	94.9258	0.00
08/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4610	5	5	5	0.00
08/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	446	0	0	0	0.00
08/08/2025	R213 On 06-August-26			Bond Future	8.73	96.6605	96.7507	96.6605	0.00
08/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4048	4	4	4	0.00
08/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	713	1	1	1	0.00
08/08/2025	R213 On 05-November-26			Bond Future	8.84	94.8740	94.8740	94.8740	0.00
08/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1766	2	2	2	0.00
08/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2081	2	2	2	0.00
08/08/2025	R214 On 07-August-25			Bond Future	12.97	60.0870	60.0870	60.0870	0.00
08/08/2025	R214 On 06-November-25			Bond Future	10.62	70.1684	70.4490	70.1684	36,791.00
08/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5708	5	6	5	0.00
08/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	192	0	0	0	0.00
08/08/2025	R214 On 05-February-26			Bond Future	10.72	71.4801	71.7586	71.4801	0.00
08/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4043	4	4	4	0.00
08/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1059	1	1	1	0.00
08/08/2025	R214 On 07-May-26			Bond Future	10.81	69.4988	69.7729	69.4988	0.00
08/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5139	5	5	5	0.00
08/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1309	1	1	1	0.00
08/08/2025	R214 On 06-August-26			Bond Future	10.92	70.7685	71.0519	70.7685	0.00
08/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6684	7	7	7	0.00
08/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1258	1	1	1	0.00
08/08/2025	R214 On 05-November-26			Bond Future	11.04	68.9835	68.9835	68.9835	0.00
08/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3316	3	3	3	0.00
08/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3684	4	4	4	0.00
08/08/2025	R248 On 07-August-25			Bond Future	13.21	72.0340	72.0340	72.0340	0.00
08/08/2025	R248 On 06-November-25			Bond Future	10.92	83.2479	83.7026	83.2479	219,481.00
08/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5808	5	6	5	0.00
08/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	348	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
08/08/2025	R248 On 05-February-26			Bond Future	11.02	84.8041	85.2585	84.8041	0.00
08/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4489	4	4	4	0.00
08/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1538	2	2	2	0.00
08/08/2025	R248 On 07-May-26			Bond Future	11.12	81.9265	82.3779	81.9265	260.00
08/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5680	5	6	5	0.00
08/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1783	2	2	2	0.00
08/08/2025	R248 On 06-August-26			Bond Future	11.24	83.4228	83.8877	83.4228	0.00
08/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8541	8	9	8	0.00
08/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1503	2	2	2	0.00
08/08/2025	R248 On 05-November-26			Bond Future	11.36	80.8995	80.8995	80.8995	0.00
08/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4184	4	4	4	0.00
08/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4509	5	5	5	0.00
08/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00