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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/09/2025 TO: 08/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	2029 On 06-November-25			Bond Future	140.77	140.7160	140.7662	140.7160	4,646.00
08/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	976	1	1	1	0.00
08/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2029 On 05-February-26			Bond Future	143.38	143.3337	143.3849	143.3337	0.00
08/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3275	3	3	3	0.00
08/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2029 On 07-May-26			Bond Future	144.58	144.5239	144.5763	144.5239	0.00
08/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2756	3	3	3	0.00
08/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2029 On 06-August-26			Bond Future	147.26	147.2020	147.2557	147.2020	0.00
08/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3156	3	3	3	0.00
08/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2029 On 05-November-26			Bond Future	148.37	148.3118	148.3667	148.3118	0.00
08/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	807	1	1	1	0.00
08/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2030 On 06-November-25			Bond Future	8.08	101.8431	101.9553	101.8431	139,289.00
08/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4988	5	5	5	0.00
08/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3927	4	4	4	300.00
08/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6749	7	7	7	0.00
08/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2285	2	2	2	300.00
08/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	2	0	0	0	0.00
08/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
08/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	51	0	0	0	0.00
08/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2030 On 05-February-26			Bond Future	8.12	99.7049	99.8191	99.7049	53,679.00
08/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4465	4	4	4	0.00
08/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	25	0	0	0	0.00
08/09/2025	2030 On 07-May-26			Bond Future	8.18	101.5308	101.6473	101.5308	0.00
08/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3850	4	4	4	0.00
08/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	130	0	0	0	0.00
08/09/2025	2030 On 06-August-26			Bond Future	8.26	99.3784	99.4973	99.3784	0.00
08/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3149	3	3	3	0.00
08/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	355	0	0	0	0.00
08/09/2025	2030 On 05-November-26			Bond Future	8.35	101.1092	101.2304	101.1092	0.00
08/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1570	2	2	2	0.00
08/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1455	2	1	2	0.00
08/09/2025	2031 On 06-November-25			Bond Future	110.95	110.7939	110.9539	110.7939	1,416.00
08/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1265	1	1	1	0.00
08/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	1	0	0	0	0.00
08/09/2025	2031 On 05-February-26			Bond Future	110.62	110.4556	110.6186	110.4556	0.00
08/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	32	0	0	0	0.00
08/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1173	1	1	1	0.00
08/09/2025	2031 On 07-May-26			Bond Future	112.67	112.5048	112.6709	112.5048	0.00
08/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	27	0	0	0	0.00
08/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1196	1	1	1	0.00
08/09/2025	2031 On 06-August-26			Bond Future	112.32	112.1486	112.3178	112.1486	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
08/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1492	2	1	2	0.00
08/09/2025	2031 On 05-November-26			Bond Future	114.30	114.1289	114.3014	114.1289	0.00
08/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2811	3	3	3	0.00
08/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2032 On 06-November-25			Bond Future	8.80	98.1504	98.2765	98.1504	155,785.00
08/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7281	7	7	7	0.00
08/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2900	3	3	3	300.00
08/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5026	5	5	5	300.00
08/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9268	9	9	9	0.00
08/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
08/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	10	0	0	0	0.00
08/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	130	0	0	0	0.00
08/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2032 On 05-February-26			Bond Future	8.88	99.9524	100.0809	99.9524	0.00
08/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5737	6	6	6	0.00
08/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	86	0	0	0	0.00
08/09/2025	2032 On 07-May-26			Bond Future	8.96	97.6233	97.7543	97.6233	0.00
08/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5335	5	5	5	0.00
08/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	284	0	0	0	0.00
08/09/2025	2032 On 06-August-26			Bond Future	9.05	99.4084	99.5420	99.4084	0.00
08/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4977	5	5	5	0.00
08/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	553	1	1	1	0.00
08/09/2025	2032 On 05-November-26			Bond Future	9.16	96.9829	97.1191	96.9829	0.00
08/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2408	2	2	2	0.00
08/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2399	2	2	2	0.00
08/09/2025	2033 On 06-November-25			Bond Future	133.18	132.9526	133.1821	132.9526	18,706.00
08/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	42	0	0	0	0.00
08/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2033 On 05-February-26			Bond Future	135.66	135.4259	135.6598	135.4259	0.00
08/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2780	3	3	3	0.00
08/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2033 On 07-May-26			Bond Future	136.61	136.3670	136.6056	136.3670	0.00
08/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1446	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
08/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2033 On 06-August-26			Bond Future	139.14	138.8941	139.1373	138.8941	0.00
08/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4887	5	5	5	0.00
08/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2033 On 05-November-26			Bond Future	140.00	139.7527	140.0004	139.7527	0.00
08/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2740	2	3	2	0.00
08/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2037 On 06-November-25			Bond Future	10.13	91.4183	91.5501	91.4183	183,350.00
08/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8546	8	9	8	0.00
08/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5161	5	5	5	300.00
08/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11296	11	11	11	0.00
08/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2676	3	3	3	300.00
08/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	69	0	0	0	0.00
08/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
08/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	473	1	0	1	0.00
08/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	3	0	0	0	0.00
08/09/2025	2037 On 05-February-26			Bond Future	10.23	88.8382	88.9724	88.8382	5.00
08/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5914	6	6	6	0.00
08/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13401	13	13	13	0.00
08/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6875	7	7	7	1,030.00
08/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4556	4	5	4	1,970.00
08/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11178	11	11	11	0.00
08/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9149	9	9	9	0.00
08/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6680	7	7	7	0.00
08/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3533	3	4	3	1,930.00
08/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	250	0	0	0	1,930.00
08/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1068	1	1	1	0.00
08/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	77	0	0	0	1,930.00
08/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	27	0	0	0	1,970.00
08/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	666	1	1	1	0.00
08/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	6	0	0	0	1,030.00
08/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	229	0	0	0	0.00
08/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	355	0	0	0	0.00
08/09/2025	2037 On 07-May-26			Bond Future	10.34	90.4649	90.6018	90.4649	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
08/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6263	6	6	6	0.00
08/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11197	11	11	11	0.00
08/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4756	5	5	5	142.00
08/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	142	0	0	0	142.00
08/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1258	1	1	1	0.00
08/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	743	1	1	1	0.00
08/09/2025	2037 On 06-August-26			Bond Future	10.46	87.8592	87.9988	87.8592	0.00
08/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7694	8	8	8	0.00
08/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6026	6	6	6	0.00
08/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3921	4	4	4	0.00
08/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2261	2	2	2	2,541.00
08/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2538	3	3	3	2,541.00
08/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4815	5	5	5	0.00
08/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1360	1	1	1	2,541.00
08/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	882	1	1	1	0.00
08/09/2025	2037 On 05-November-26			Bond Future	10.58	89.3883	89.5306	89.3883	0.00
08/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3786	4	4	4	0.00
08/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3553	4	4	4	0.00
08/09/2025	2038 On 06-November-25			Bond Future	142.97	142.7433	142.9685	142.7433	2,621.00
08/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	912	1	1	1	0.00
08/09/2025	2038 On 05-February-26			Bond Future	143.45	143.2204	143.4498	143.2204	0.00
08/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	250	0	0	0	0.00
08/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2038 On 07-May-26			Bond Future	146.11	145.8775	146.1115	145.8775	0.00
08/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1581	1	2	1	0.00
08/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2038 On 06-August-26			Bond Future	146.60	146.3649	146.6032	146.3649	0.00
08/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1883	2	2	2	0.00
08/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2038 On 05-November-26			Bond Future	149.19	148.9508	149.1938	148.9508	0.00
08/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2884	3	3	3	0.00
08/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2040 On 06-November-25			Bond Future	10.60	90.6729	90.8501	90.6729	35,838.00

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08/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7690	8	8	8	0.00
08/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	14	0	0	0	0.00
08/09/2025	2040 On 05-February-26			Bond Future	10.71	87.8285	88.0090	87.8285	36,614.00
08/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5477	5	5	5	0.00
08/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14410	14	14	14	0.00
08/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7122	7	7	7	475.00
08/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1431	1	1	1	680.00
08/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2471	2	2	2	0.00
08/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3942	4	4	4	0.00
08/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1127	1	1	1	680.00
08/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2194	2	2	2	680.00
08/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3806	4	4	4	0.00
08/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	7	0	0	0	475.00
08/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	292	0	0	0	0.00
08/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	589	1	1	1	0.00
08/09/2025	2040 On 07-May-26			Bond Future	10.82	89.4368	89.6207	89.4368	0.00
08/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6195	6	6	6	0.00
08/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8767	9	9	9	0.00
08/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6418	6	6	6	0.00
08/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2696	3	3	3	1,460.00
08/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7850	8	8	8	0.00
08/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10284	10	10	10	0.00
08/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3989	4	4	4	820.00
08/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	285	0	0	0	820.00
08/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	591	1	1	1	820.00
08/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2103	2	2	2	0.00
08/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	932	1	1	1	1,460.00
08/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3470	4	3	4	0.00
08/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	450	0	0	0	1,460.00
08/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1000	1	1	1	0.00
08/09/2025	2040 On 06-August-26			Bond Future	10.94	86.5615	86.7490	86.5615	0.00
08/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8307	8	8	8	0.00
08/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	992	1	1	1	0.00
08/09/2025	2040 On 05-November-26			Bond Future	11.07	88.0675	88.2586	88.0675	0.00
08/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4028	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4095	4	4	4	0.00
08/09/2025	2044 On 06-November-25			Bond Future	10.88	85.4811	85.6627	85.4811	129,695.00
08/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6421	6	6	6	0.00
08/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8551	8	9	8	0.00
08/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7115	7	7	7	0.00
08/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8266	8	8	8	0.00
08/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2977	3	3	3	11,000.00
08/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5671	6	6	6	0.00
08/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	83	0	0	0	11,000.00
08/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	537	1	1	1	0.00
08/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	10	0	0	0	5,600.00
08/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	27	0	0	0	5,800.00
08/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	8	0	0	0	5,800.00
08/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	47	0	0	0	0.00
08/09/2025	2044 On 05-February-26			Bond Future	10.99	82.6667	82.8517	82.6667	16.00
08/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4614	4	5	4	0.00
08/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4128	4	4	4	0.00
08/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4344	4	4	4	0.00
08/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3316	3	3	3	0.00
08/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2142	2	2	2	9,000.00
08/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	618	1	1	1	9,000.00
08/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7136	7	7	7	0.00
08/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1585	2	2	2	4,500.00
08/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2730	3	3	3	0.00
08/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1020	1	1	1	4,500.00
08/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1119	1	1	1	9,000.00
08/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	915	1	1	1	0.00
08/09/2025	2044 On 07-May-26			Bond Future	11.10	84.1804	84.3689	84.1804	0.00
08/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5690	6	6	6	0.00
08/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1273	1	1	1	0.00
08/09/2025	2044 On 06-August-26			Bond Future	11.22	81.3342	81.5264	81.3342	0.00
08/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8286	8	8	8	0.00
08/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1089	1	1	1	0.00
08/09/2025	2044 On 05-November-26			Bond Future	11.34	82.7491	82.9450	82.7491	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
08/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4172	4	4	4	0.00
08/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4200	4	4	4	0.00
08/09/2025	2046 On 06-November-25			Bond Future	121.00	120.9924	120.9970	120.9924	19,630.00
08/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4413	4	4	4	0.00
08/09/2025	2046 On 05-February-26			Bond Future	123.25	123.2433	123.2480	123.2433	0.00
08/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1598	2	2	2	0.00
08/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2046 On 07-May-26			Bond Future	123.23	123.2211	123.2261	123.2211	0.00
08/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1724	2	2	2	0.00
08/09/2025	2046 On 06-August-26			Bond Future	125.51	125.5038	125.5093	125.5038	0.00
08/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3129	3	3	3	0.00
08/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2046 On 05-November-26			Bond Future	125.38	125.3760	125.3816	125.3760	0.00
08/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	98	0	0	0	0.00
08/09/2025	2050 On 06-November-25			Bond Future	122.13	122.2264	122.1309	122.2264	17,419.00
08/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2289	2	2	2	0.00
08/09/2025	2050 On 05-February-26			Bond Future	121.98	122.0728	121.9754	122.0728	0.00
08/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
08/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	845	1	1	1	0.00
08/09/2025	2050 On 07-May-26			Bond Future	124.24	124.3375	124.2386	124.3375	0.00
08/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	169	0	0	0	0.00
08/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2050 On 06-August-26			Bond Future	124.07	124.1726	124.0719	124.1726	0.00
08/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	802	1	1	1	0.00
08/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/09/2025	2050 On 05-November-26			Bond Future	126.26	126.3661	126.2640	126.3661	0.00
08/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2424	3	2	3	0.00
08/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/09/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	AL37 On 06-November-25			Index Future	1199.10	1197.5770	1199.1000	1197.5770	0.00
08/09/2025	AL37 On 05-February-26			Index Future	1221.12	1219.5640	1221.1160	1219.5640	0.00
08/09/2025	AL37 On 07-May-26			Index Future	1243.50	1241.9100	1243.4950	1241.9100	0.00
08/09/2025	AL37 On 06-August-26			Index Future	1266.03	1264.4030	1266.0260	1264.4030	0.00
08/09/2025	AL37 On 05-November-26			Index Future	1288.41	1286.7450	1288.4080	1286.7450	0.00
08/09/2025	AL7T On 06-November-25			Index Future	1462.30	1459.8980	1462.2960	1459.8980	0.00
08/09/2025	AL7T On 05-February-26			Index Future	1489.15	1486.7020	1489.1450	1486.7020	0.00
08/09/2025	AL7T On 07-May-26			Index Future	1516.44	1513.9420	1516.4370	1513.9420	0.00
08/09/2025	AL7T On 06-August-26			Index Future	1543.91	1541.3630	1543.9130	1541.3630	0.00
08/09/2025	AL7T On 05-November-26			Index Future	1571.21	1568.5990	1571.2080	1568.5990	0.00
08/09/2025	ALBI On 06-November-25			Index Future	1237.43	1235.4420	1237.4320	1235.4420	76.00
08/09/2025	ALBI On 05-February-26			Index Future	1260.15	1258.1250	1260.1520	1258.1250	0.00
08/09/2025	ALBI On 07-May-26			Index Future	1283.25	1281.1770	1283.2470	1281.1770	0.00
08/09/2025	ALBI On 06-August-26			Index Future	1306.50	1304.3810	1306.4980	1304.3810	0.00
08/09/2025	ALBI On 05-November-26			Index Future	1329.60	1327.4300	1329.5960	1327.4300	0.00
08/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	ES33 On 06-November-25			Bond Future	10.18	86.7929	86.8981	86.7929	0.00
08/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8248	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES33 On 05-February-26			Bond Future	10.31	88.4075	88.5147	88.4075	0.00
08/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5319	5	5	5	0.00
08/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES33 On 07-May-26			Bond Future	10.44	86.2531	86.3624	86.2531	0.00
08/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5482	5	5	5	0.00
08/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES33 On 06-August-26			Bond Future	10.58	87.8501	87.9617	87.8501	0.00
08/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6093	6	6	6	0.00
08/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES33 On 05-November-26			Bond Future	10.74	85.6082	85.7220	85.6082	0.00
08/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	394	0	0	0	0.00
08/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES42 On 06-November-25			Bond Future	11.15	80.4598	80.5970	80.4598	0.00
08/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7263	7	7	7	0.00
08/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES42 On 05-February-26			Bond Future	11.27	81.9565	82.0964	81.9565	0.00
08/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3497	3	3	3	0.00
08/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES42 On 07-May-26			Bond Future	11.39	79.2121	79.3547	79.2121	0.00
08/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4713	5	5	5	0.00
08/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES42 On 06-August-26			Bond Future	11.52	80.6775	80.8229	80.6775	0.00
08/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6349	6	6	6	0.00
08/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/09/2025	ES42 On 05-November-26			Bond Future	11.66	77.8368	77.9851	77.8368	0.00
08/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	20	0	0	0	0.00
08/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/09/2025	GOVI On 06-November-25			GOVI	1217.21	1215.2920	1217.2060	1215.2920	606.00
08/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1052060	103	105	103	0.00
08/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/09/2025	GOVI On 05-February-26			GOVI	1239.55	1237.6050	1239.5540	1237.6050	0.00
08/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	895540	88	90	88	0.00
08/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	GOVI On 07-May-26			GOVI	1262.27	1260.2810	1262.2720	1260.2810	42.00
08/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	852720	83	85	83	0.00
08/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
08/09/2025	GOVI On 06-August-26			GOVI	1285.14	1283.1070	1285.1430	1283.1070	0.00
08/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	961430	94	96	94	0.00
08/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/09/2025	GOVI On 05-November-26			GOVI	1307.86	1305.7800	1307.8630	1305.7800	0.00
08/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	308630	29	31	29	0.00
08/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2025	IGOV On 06-November-25			Index Future	392.52	392.1930	392.5220	392.1930	754.00
08/09/2025	IGOV On 05-February-26			Index Future	399.83	399.4890	399.8250	399.4890	0.00
08/09/2025	IGOV On 07-May-26			Index Future	407.25	406.9020	407.2460	406.9020	0.00
08/09/2025	IGOV On 06-August-26			Index Future	414.72	414.3640	414.7170	414.3640	0.00
08/09/2025	IGOV On 05-November-26			Index Future	422.14	421.7760	422.1400	421.7760	0.00
08/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R033 On 06-November-25			Bond Future	8.99	106.3200	106.4948	106.3200	28,645.00
08/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7041	7	7	7	0.00
08/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	2	0	0	0	0.00
08/09/2025	R033 On 05-February-26			Bond Future	9.07	108.2720	108.4501	108.2720	0.00
08/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7294	7	7	7	0.00
08/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	54	0	0	0	0.00
08/09/2025	R033 On 07-May-26			Bond Future	9.15	105.2117	105.3933	105.2117	0.00
08/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6343	6	6	6	0.00
08/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	238	0	0	0	0.00
08/09/2025	R033 On 06-August-26			Bond Future	9.25	107.1353	107.3204	107.1353	0.00
08/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5492	5	5	5	0.00
08/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	626	1	1	1	0.00
08/09/2025	R033 On 05-November-26			Bond Future	9.36	103.9618	104.1506	103.9618	0.00
08/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2279	2	2	2	0.00
08/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2406	3	2	3	0.00
08/09/2025	R035 On 06-November-25			Bond Future	9.60	97.2148	97.3720	97.2148	119,969.00
08/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8862	9	9	9	0.00
08/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12627	12	13	12	0.00
08/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4717	5	5	5	2,000.00
08/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4873	5	5	5	2,000.00
08/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7507	7	8	7	2,000.00
08/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12822	13	13	13	0.00
08/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7559	7	8	7	250.00
08/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10142	10	10	10	0.00
08/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2352	2	2	2	2,000.00
08/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3089	3	3	3	300.00
08/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5606	5	6	5	300.00
08/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11248	11	11	11	0.00
08/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4155	4	4	4	0.00
08/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7822	8	8	8	0.00
08/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10040	10	10	10	0.00
08/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6134	6	6	6	0.00
08/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5186	5	5	5	0.00
08/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3417	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
08/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1820	2	2	2	250.00
08/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	4	0	0	0	0.00
08/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	224	0	0	0	250.00
08/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	800	1	1	1	0.00
08/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	50	0	0	0	250.00
08/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	20	0	0	0	8,500.00
08/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
08/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	122	0	0	0	50.00
08/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
08/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	34	0	0	0	0.00
08/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	292	0	0	0	0.00
08/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	76	0	0	0	0.00
08/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	523	1	1	1	0.00
08/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
08/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	5	0	0	0	0.00
08/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
08/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	5	0	0	0	0.00
08/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	66	0	0	0	0.00
08/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
08/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	1	0	0	0	0.00
08/09/2025	R035 On 05-February-26			Bond Future	9.69	98.9997	99.1597	98.9997	0.00
08/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6290	6	6	6	0.00
08/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4697	5	5	5	2,000.00
08/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7008	7	7	7	2,000.00
08/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14220	14	14	14	0.00
08/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3587	3	4	3	250.00
08/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5729	6	6	6	0.00
08/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8125	8	8	8	0.00
08/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7298	7	7	7	0.00
08/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	136	0	0	0	0.00
08/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	88	0	0	0	250.00
08/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	299	0	0	0	250.00
08/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	869	1	1	1	0.00
08/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2	0	0	0	2,000.00
08/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	157	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
08/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	501	1	1	1	0.00
08/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	225	0	0	0	0.00
08/09/2025	R035 On 07-May-26			Bond Future	9.78	96.3100	96.4732	96.3100	0.00
08/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6362	6	6	6	0.00
08/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5530	5	6	5	0.00
08/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3684	4	4	4	0.00
08/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2294	2	2	2	200.00
08/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5734	6	6	6	0.00
08/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3849	4	4	4	0.00
08/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2411	2	2	2	350.00
08/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2249	2	2	2	250.00
08/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3619	4	4	4	0.00
08/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5449	5	5	5	0.00
08/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	781	1	1	1	250.00
08/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1628	2	2	2	250.00
08/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3041	3	3	3	0.00
08/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1477	2	1	2	350.00
08/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2806	3	3	3	0.00
08/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	700	1	1	1	350.00
08/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1584	2	2	2	200.00
08/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2973	3	3	3	0.00
08/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	757	1	1	1	200.00
08/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	549	1	1	1	0.00
08/09/2025	R035 On 06-August-26			Bond Future	9.88	98.0714	98.2378	98.0714	0.00
08/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6942	7	7	7	0.00
08/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	785	1	1	1	0.00
08/09/2025	R035 On 05-November-26			Bond Future	10.00	95.2804	95.4500	95.2804	0.00
08/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3392	3	3	3	0.00
08/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3251	3	3	3	0.00
08/09/2025	R038 On 06-November-25			Bond Future	10.20	105.6716	105.9005	105.6716	6,697.00
08/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7110	7	7	7	0.00
08/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13794	14	14	14	0.00
08/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5474	5	5	5	1,770.00
08/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	101	0	0	0	0.00
08/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	29	0	0	0	0.00
08/09/2025	R038 On 05-February-26			Bond Future	10.30	107.6117	107.8449	107.6117	0.00
08/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7820	8	8	8	0.00
08/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	261	0	0	0	0.00
08/09/2025	R038 On 07-May-26			Bond Future	10.41	104.0981	104.3357	104.0981	0.00
08/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7242	7	7	7	0.00
08/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	756	1	1	1	0.00
08/09/2025	R038 On 06-August-26			Bond Future	10.53	106.0010	106.2432	106.0010	0.00
08/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8866	9	9	9	0.00
08/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	980	1	1	1	0.00
08/09/2025	R038 On 05-November-26			Bond Future	10.66	102.3662	102.6129	102.3662	0.00
08/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4090	4	4	4	0.00
08/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3683	4	4	4	0.00
08/09/2025	R053 On 06-November-25			Bond Future	10.76	108.6606	108.9098	108.6606	28,910.00
08/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8751	9	9	9	0.00
08/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	55	0	0	0	0.00
08/09/2025	R053 On 05-February-26			Bond Future	10.85	110.6557	110.9094	110.6557	0.00
08/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6661	6	7	6	0.00
08/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1086	1	1	1	0.00
08/09/2025	R053 On 07-May-26			Bond Future	10.95	106.8206	107.0792	106.8206	10,000.00
08/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7820	8	8	8	0.00
08/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1516	2	2	2	0.00
08/09/2025	R053 On 06-August-26			Bond Future	11.06	108.7732	109.0367	108.7732	0.00
08/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11428	11	11	11	0.00
08/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1503	2	2	2	0.00
08/09/2025	R053 On 05-November-26			Bond Future	11.18	104.8084	105.0769	104.8084	0.00
08/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5566	5	6	5	0.00
08/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5265	5	5	5	0.00
08/09/2025	R186 On 06-November-25			Bond Future	7.52	107.1722	107.1977	107.1722	89,658.00
08/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	647	1	1	1	0.00
08/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R186 On 05-February-26			Bond Future	7.55	103.8358	103.8618	103.8358	0.00
08/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	735	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
08/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	6	0	0	0	0.00
08/09/2025	R186 On 07-May-26			Bond Future	7.62	105.7375	105.7641	105.7375	0.00
08/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	646	1	1	1	0.00
08/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	12	0	0	0	0.00
08/09/2025	R186 On 06-August-26			Bond Future	7.77	102.3660	102.3933	102.3660	0.00
08/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	325	0	0	0	0.00
08/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	41	0	0	0	0.00
08/09/2025	R186 On 05-November-26			Bond Future	9.17	104.1485	104.1766	104.1485	0.00
08/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
08/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	167	0	0	0	0.00
08/09/2025	R202 On 06-November-25			Bond Future	277.58	277.0905	277.5803	277.0905	1,033.00
08/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1940	1	2	1	0.00
08/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R202 On 05-February-26			Bond Future	277.38	276.8759	277.3751	276.8759	0.00
08/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
08/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	445	1	0	1	0.00
08/09/2025	R202 On 07-May-26			Bond Future	282.52	282.0130	282.5218	282.0130	0.00
08/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4972	4	5	4	0.00
08/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R202 On 06-August-26			Bond Future	282.30	281.7806	282.2992	281.7806	0.00
08/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3439	3	3	3	0.00
08/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R202 On 05-November-26			Bond Future	287.29	286.7592	287.2878	286.7592	0.00
08/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6828	6	7	6	0.00
08/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R209 On 06-November-25			Bond Future	9.83	77.6058	77.7218	77.6058	19,855.00
08/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7296	7	7	7	0.00
08/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	3	0	0	0	0.00
08/09/2025	R209 On 05-February-26			Bond Future	9.92	79.0306	79.1488	79.0306	0.00
08/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5404	5	5	5	0.00
08/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	267	0	0	0	0.00
08/09/2025	R209 On 07-May-26			Bond Future	10.01	77.3268	77.4473	77.3268	0.00
08/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5833	6	6	6	0.00
08/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	556	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
08/09/2025	R209 On 06-August-26			Bond Future	10.11	78.7408	78.8637	78.7408	0.00
08/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6881	7	7	7	0.00
08/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	684	1	1	1	0.00
08/09/2025	R209 On 05-November-26			Bond Future	10.22	76.9632	77.0885	76.9632	0.00
08/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3385	3	3	3	0.00
08/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2884	3	3	3	0.00
08/09/2025	R210 On 06-November-25			Bond Future	252.73	252.6040	252.7313	252.6040	1,206.00
08/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	591	0	1	0	0.00
08/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R210 On 05-February-26			Bond Future	257.43	257.3032	257.4329	257.3032	0.00
08/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4333	4	4	4	0.00
08/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R210 On 07-May-26			Bond Future	258.71	258.5773	258.7099	258.5773	0.00
08/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3310	3	3	3	0.00
08/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R210 On 06-August-26			Bond Future	263.50	263.3684	263.5041	263.3684	0.00
08/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3664	4	4	4	0.00
08/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R210 On 05-November-26			Bond Future	264.61	264.4680	264.6065	264.4680	0.00
08/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11276	11	11	11	0.00
08/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R213 On 06-November-25			Bond Future	8.42	95.2846	95.4138	95.2846	84,626.00
08/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6344	6	6	6	0.00
08/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
08/09/2025	R213 On 05-February-26			Bond Future	8.48	97.0340	97.1656	97.0340	23.00
08/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5339	5	5	5	0.00
08/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	43	0	0	0	0.00
08/09/2025	R213 On 07-May-26			Bond Future	8.54	95.2598	95.3939	95.2598	0.00
08/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4731	5	5	5	0.00
08/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	181	0	0	0	0.00
08/09/2025	R213 On 06-August-26			Bond Future	8.62	97.0023	97.1392	97.0023	0.00
08/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4132	4	4	4	0.00
08/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	409	0	0	0	0.00
08/09/2025	R213 On 05-November-26			Bond Future	8.72	95.1444	95.2839	95.1444	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
08/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1962	2	2	2	0.00
08/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1867	2	2	2	0.00
08/09/2025	R214 On 06-November-25			Bond Future	10.54	70.7899	70.9143	70.7899	36,853.00
08/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6003	6	6	6	0.00
08/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	21	0	0	0	0.00
08/09/2025	R214 On 05-February-26			Bond Future	10.63	72.0896	72.2163	72.0896	0.00
08/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4117	4	4	4	0.00
08/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	675	1	1	1	0.00
08/09/2025	R214 On 07-May-26			Bond Future	10.73	70.1121	70.2412	70.1121	0.00
08/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5207	5	5	5	0.00
08/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	909	1	1	1	0.00
08/09/2025	R214 On 06-August-26			Bond Future	10.83	71.3943	71.5260	71.3943	0.00
08/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6817	7	7	7	0.00
08/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	916	1	1	1	0.00
08/09/2025	R214 On 05-November-26			Bond Future	10.95	69.3426	69.4769	69.3426	0.00
08/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3554	3	4	3	0.00
08/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3428	4	3	4	0.00
08/09/2025	R248 On 06-November-25			Bond Future	10.86	83.9166	84.1060	83.9166	218,736.00
08/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5944	6	6	6	0.00
08/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	80	0	0	0	0.00
08/09/2025	R248 On 05-February-26			Bond Future	10.96	85.4573	85.6502	85.4573	0.00
08/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4426	4	4	4	0.00
08/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1083	1	1	1	0.00
08/09/2025	R248 On 07-May-26			Bond Future	11.07	82.5829	82.7795	82.5829	260.00
08/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5686	6	6	6	0.00
08/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1387	1	1	1	0.00
08/09/2025	R248 On 06-August-26			Bond Future	11.18	84.0931	84.2934	84.0931	0.00
08/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8557	8	9	8	0.00
08/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1113	1	1	1	0.00
08/09/2025	R248 On 05-November-26			Bond Future	11.29	81.1213	81.3254	81.1213	0.00
08/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4380	4	4	4	0.00
08/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4279	4	4	4	0.00
08/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00