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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2025 TO: 08/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	2029 On 05-February-26			Bond Future	145.39	145.4164	145.3905	145.4164	1,850.00
08/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5280	5	5	5	0.00
08/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2029 On 07-May-26			Bond Future	146.57	146.5931	146.5668	146.5931	2,542.00
08/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4747	5	5	5	0.00
08/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2029 On 06-August-26			Bond Future	149.25	149.2723	149.2458	149.2723	0.00
08/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5146	5	5	5	0.00
08/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2029 On 05-November-26			Bond Future	150.40	150.4293	150.4029	150.4293	0.00
08/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2843	3	3	3	0.00
08/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2029 On 04-February-27			Bond Future	153.03	153.0536	153.0272	153.0536	0.00
08/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3307	3	3	3	0.00
08/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2030 On 05-February-26			Bond Future	7.60	101.8572	101.5541	101.8572	164,722.00
08/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6176	6	6	6	0.00
08/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2030 On 07-May-26			Bond Future	7.64	103.6793	103.3708	103.6793	5,220.00
08/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5478	6	5	6	0.00
08/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	904	1	1	1	1,000.00
08/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1367	2	1	2	0.00
08/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	182	0	0	0	1,000.00
08/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	669	1	1	1	0.00
08/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	462	0	0	0	1,000.00
08/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1564	1	2	1	0.00
08/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	35	0	0	0	0.00
08/12/2025	2030 On 06-August-26			Bond Future	7.68	101.5399	101.2260	101.5399	19,282.00
08/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4658	5	5	5	0.00
08/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	298	0	0	0	1,000.00
08/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1017	1	1	1	1,000.00
08/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1738	2	2	2	0.00
08/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	590	0	1	0	1,000.00
08/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	915	1	1	1	0.00
08/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1715	1	2	1	0.00
08/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	136	0	0	0	0.00
08/12/2025	2030 On 05-November-26			Bond Future	7.72	103.3112	102.9920	103.3112	0.00
08/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2426	3	2	3	0.00
08/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	549	0	1	0	0.00
08/12/2025	2030 On 04-February-27			Bond Future	7.78	101.0815	100.7572	101.0815	0.00
08/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1244	1	1	1	0.00
08/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1152	1	1	1	0.00
08/12/2025	2031 On 05-February-26			Bond Future	113.09	113.4538	113.0860	113.4538	1,067.00
08/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1350	2	1	2	0.00
08/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	24	0	0	0	0.00
08/12/2025	2031 On 07-May-26			Bond Future	115.14	115.5109	115.1366	115.5109	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1412	2	1	2	0.00
08/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	116	0	0	0	0.00
08/12/2025	2031 On 06-August-26			Bond Future	114.82	115.1970	114.8164	115.1970	680.00
08/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1281	2	1	2	0.00
08/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	275	0	0	0	0.00
08/12/2025	2031 On 05-November-26			Bond Future	116.85	117.2336	116.8465	117.2336	0.00
08/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5357	6	5	6	0.00
08/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2031 On 04-February-27			Bond Future	116.43	116.8184	116.4256	116.8184	0.00
08/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	938	1	1	1	0.00
08/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	692	1	1	1	0.00
08/12/2025	2032 On 05-February-26			Bond Future	7.98	104.6702	104.2725	104.6702	127,196.00
08/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9842	10	10	10	0.00
08/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2032 On 07-May-26			Bond Future	8.02	102.3836	101.9788	102.3836	37,710.00
08/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9301	10	9	10	0.00
08/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	25	0	0	0	0.00
08/12/2025	2032 On 06-August-26			Bond Future	8.07	104.2299	103.8180	104.2299	0.00
08/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8794	9	9	9	0.00
08/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	93	0	0	0	0.00
08/12/2025	2032 On 05-November-26			Bond Future	8.12	101.8909	101.4720	101.8909	0.00
08/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4886	5	5	5	0.00
08/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	524	0	1	0	0.00
08/12/2025	2032 On 04-February-27			Bond Future	8.19	103.6424	103.2166	103.6424	0.00
08/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2550	3	3	3	0.00
08/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1366	1	1	1	0.00
08/12/2025	2033 On 05-February-26			Bond Future	143.64	143.7416	143.6443	143.7416	2,698.00
08/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	10764	11	11	11	0.00
08/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2033 On 07-May-26			Bond Future	144.69	144.7858	144.6868	144.7858	10,592.00
08/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	9527	10	10	10	0.00
08/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2033 On 06-August-26			Bond Future	147.33	147.4320	147.3315	147.4320	0.00
08/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	13081	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2033 On 05-November-26			Bond Future	148.35	148.4533	148.3515	148.4533	0.00
08/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	11092	11	11	11	0.00
08/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2033 On 04-February-27			Bond Future	150.94	151.0432	150.9402	151.0432	0.00
08/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	8230	8	8	8	0.00
08/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2037 On 05-February-26			Bond Future	8.86	98.3392	97.7127	98.3392	120,389.00
08/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14299	15	14	15	0.00
08/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19891	21	20	21	0.00
08/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12632	13	13	13	1,970.00
08/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17812	18	18	18	0.00
08/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15170	16	15	16	0.00
08/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11209	12	11	12	0.00
08/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22135	23	22	23	0.00
08/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15386	16	15	16	1,030.00
08/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5254	6	5	6	0.00
08/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7973	9	8	9	0.00
08/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	22	0	0	0	11,500.00
08/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	91	0	0	0	11,500.00
08/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
08/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	4	0	0	0	0.00
08/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
08/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2037 On 07-May-26			Bond Future	8.92	100.0982	99.4607	100.0982	87,488.00
08/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14403	15	14	15	0.00
08/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19914	21	20	21	0.00
08/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12421	13	12	13	142.00
08/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2048	2	2	2	1,500.00
08/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4387	5	4	5	1,500.00

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08/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7494	8	7	8	0.00
08/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	286	0	0	0	1,500.00
08/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	703	1	1	1	0.00
08/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1542	1	2	1	0.00
08/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
08/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	64	0	0	0	0.00
08/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	24	0	0	0	0.00
08/12/2025	2037 On 06-August-26			Bond Future	8.99	97.6437	96.9947	97.6437	2,539.00
08/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15861	17	16	17	0.00
08/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13782	14	14	14	0.00
08/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10663	11	11	11	0.00
08/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7055	8	7	8	2,541.00
08/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	283	0	0	0	2,541.00
08/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	613	1	1	1	0.00
08/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	120	0	0	0	2,541.00
08/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	54	0	0	0	0.00
08/12/2025	2037 On 05-November-26			Bond Future	9.05	99.3467	98.6867	99.3467	0.00
08/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9955	11	10	11	0.00
08/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11024	12	11	12	0.00
08/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7982	9	8	9	0.00
08/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4264	5	4	5	4,490.00
08/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	812	1	1	1	4,490.00
08/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1706	2	2	2	0.00
08/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	471	0	0	0	4,490.00
08/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	566	0	1	0	0.00
08/12/2025	2037 On 04-February-27			Bond Future	9.13	96.7980	96.1269	96.7980	0.00
08/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4470	5	4	5	0.00
08/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2134	2	2	2	0.00
08/12/2025	2038 On 05-February-26			Bond Future	158.31	158.4720	158.3053	158.4720	2,539.00
08/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	15105	15	15	15	0.00
08/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2038 On 07-May-26			Bond Future	161.18	161.3455	161.1758	161.3455	440.00
08/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	16646	17	17	17	0.00
08/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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08/12/2025	2038 On 06-August-26			Bond Future	161.92	162.0926	161.9206	162.0926	0.00
08/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	17201	17	17	17	0.00
08/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2038 On 05-November-26			Bond Future	164.78	164.9592	164.7844	164.9592	0.00
08/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	18474	19	18	19	0.00
08/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2038 On 04-February-27			Bond Future	165.43	165.6039	165.4272	165.6039	0.00
08/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	11597	12	12	12	0.00
08/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2040 On 05-February-26			Bond Future	9.21	99.4619	98.5976	99.4619	77,999.00
08/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15478	16	15	16	0.00
08/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13407	14	13	14	0.00
08/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8255	9	8	9	680.00
08/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10878	12	11	12	0.00
08/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24991	26	25	26	0.00
08/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17419	18	17	18	475.00
08/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4593	5	5	5	14,000.00
08/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7521	8	8	8	0.00
08/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	644	1	1	1	13,500.00
08/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1186	2	1	2	14,000.00
08/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2155	3	2	3	0.00
08/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	725	1	1	1	13,500.00
08/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1276	1	1	1	0.00
08/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1898	1	2	1	0.00
08/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	57	0	0	0	14,000.00
08/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	219	0	0	0	0.00
08/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
08/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	13	0	0	0	8,180.00
08/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	3	0	0	0	680.00
08/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	41	0	0	0	0.00
08/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2040 On 07-May-26			Bond Future	9.28	101.2412	100.3614	101.2412	0.00
08/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15967	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12733	14	13	14	0.00
08/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19065	20	19	20	0.00
08/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16254	17	16	17	0.00
08/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10159	11	10	11	1,460.00
08/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20743	22	21	22	0.00
08/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18011	19	18	19	0.00
08/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	12	0	0	0	0.00
08/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	106	0	0	0	0.00
08/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
08/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	1,460.00
08/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	193	0	0	0	0.00
08/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	7	0	0	0	1,460.00
08/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	32	0	0	0	0.00
08/12/2025	2040 On 06-August-26			Bond Future	9.35	98.5565	97.6611	98.5565	7,265.00
08/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18281	19	18	19	0.00
08/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	54	0	0	0	0.00
08/12/2025	2040 On 05-November-26			Bond Future	9.42	100.2754	99.3646	100.2754	0.00
08/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11700	13	12	13	0.00
08/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12867	14	13	14	0.00
08/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9518	10	10	10	0.00
08/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5395	6	5	6	2,300.00
08/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	926	1	1	1	2,300.00
08/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1871	2	2	2	0.00
08/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	550	0	1	0	2,300.00
08/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	661	1	1	1	0.00
08/12/2025	2040 On 04-February-27			Bond Future	9.50	97.4921	96.5659	97.4921	0.00
08/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5475	6	5	6	0.00
08/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2426	2	2	2	0.00
08/12/2025	2043 On 05-February-26			Bond Future	123.30	123.6625	123.2959	123.6625	0.00
08/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13636	14	14	14	0.00
08/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2043 On 07-May-26			Bond Future	125.53	125.9048	125.5316	125.9048	0.00
08/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13832	14	14	14	0.00
08/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2043 On 06-August-26			Bond Future	124.97	125.3493	124.9699	125.3493	0.00
08/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	14091	14	14	14	0.00
08/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2043 On 05-November-26			Bond Future	127.18	127.5653	127.1794	127.5653	0.00
08/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	14345	15	14	15	0.00
08/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
08/12/2025	2043 On 04-February-27			Bond Future	126.50	126.8922	126.5010	126.8922	0.00
08/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	9087	9	9	9	0.00
08/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	216	0	0	0	0.00
08/12/2025	2044 On 05-February-26			Bond Future	9.42	95.3528	94.4722	95.3528	60,313.00
08/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15321	16	15	16	0.00
08/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14946	16	15	16	0.00
08/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14632	16	15	16	0.00
08/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13357	14	13	14	0.00
08/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11049	12	11	12	9,000.00
08/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5293	6	5	6	9,000.00
08/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4807	6	5	6	0.00
08/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	235	0	0	0	0.00
08/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	191	0	0	0	0.00
08/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	6	0	0	0	4,500.00
08/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
08/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	2	0	0	0	4,500.00
08/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	16	0	0	0	0.00
08/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1	0	0	0	0.00
08/12/2025	2044 On 07-May-26			Bond Future	9.49	97.0585	96.1621	97.0585	64,878.00
08/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16257	17	16	17	0.00
08/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4871	6	5	6	0.00
08/12/2025	2044 On 07-May-26		Call	Bond Future	967.75	1.2575	0.9678	1.2575	0.00
08/12/2025	2044 On 07-May-26		Put	Bond Future	4805.62	4.1990	4.8056	4.1990	0.00
08/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	841	1	1	1	15,000.00
08/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	46	0	0	0	0.00
08/12/2025	2044 On 06-August-26			Bond Future	9.55	94.4237	93.5113	94.4237	7,681.00
08/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19244	20	19	20	0.00
08/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	62	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
08/12/2025	2044 On 05-November-26			Bond Future	9.62	96.0705	95.1424	96.0705	0.00
08/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12845	14	13	14	0.00
08/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	676	1	1	1	0.00
08/12/2025	2044 On 04-February-27			Bond Future	9.70	93.3400	92.3962	93.3400	0.00
08/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6123	7	6	7	0.00
08/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2496	2	2	2	0.00
08/12/2025	2046 On 05-February-26			Bond Future	142.29	142.7138	142.2857	142.7138	12,410.00
08/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	20636	21	21	21	0.00
08/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2046 On 07-May-26			Bond Future	142.57	143.0075	142.5717	143.0075	5,789.00
08/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	17622	18	18	18	0.00
08/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2046 On 06-August-26			Bond Future	145.18	145.6209	145.1774	145.6209	0.00
08/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	22797	23	23	23	0.00
08/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2046 On 05-November-26			Bond Future	145.41	145.8654	145.4150	145.8654	0.00
08/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	19935	20	20	20	0.00
08/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2046 On 04-February-27			Bond Future	147.95	148.4088	147.9511	148.4088	0.00
08/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	16861	17	17	17	0.00
08/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2050 On 05-February-26			Bond Future	143.63	144.1276	143.6287	144.1276	11,638.00
08/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	20809	21	21	21	0.00
08/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2050 On 07-May-26			Bond Future	146.23	146.7410	146.2330	146.7410	4,988.00
08/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	22163	23	22	23	0.00
08/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2050 On 06-August-26			Bond Future	146.45	146.9707	146.4542	146.9707	0.00
08/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	23184	24	23	24	0.00
08/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2050 On 05-November-26			Bond Future	149.04	149.5700	149.0444	149.5700	0.00
08/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	25204	26	25	26	0.00
08/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/12/2025	2050 On 04-February-27			Bond Future	149.16	149.6905	149.1570	149.6905	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
08/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	16767	17	17	17	0.00
08/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
08/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	AL37 On 05-February-26			Index Future	1256.21	1260.4380	1256.2060	1260.4380	0.00
08/12/2025	AL37 On 07-May-26			Index Future	1278.68	1282.9870	1278.6810	1282.9870	0.00
08/12/2025	AL37 On 06-August-26			Index Future	1301.51	1305.8850	1301.5090	1305.8850	0.00
08/12/2025	AL37 On 05-November-26			Index Future	1324.51	1328.9500	1324.5050	1328.9500	0.00
08/12/2025	AL37 On 04-February-27			Index Future	1347.35	1351.8600	1347.3490	1351.8600	0.00
08/12/2025	AL7T On 05-February-26			Index Future	1612.06	1621.3830	1612.0580	1621.3830	0.00
08/12/2025	AL7T On 07-May-26			Index Future	1640.90	1650.3890	1640.8990	1650.3890	0.00
08/12/2025	AL7T On 06-August-26			Index Future	1670.19	1679.8450	1670.1940	1679.8450	0.00
08/12/2025	AL7T On 05-November-26			Index Future	1699.70	1709.5150	1699.7040	1709.5150	0.00
08/12/2025	AL7T On 04-February-27			Index Future	1729.02	1738.9850	1729.0200	1738.9850	0.00
08/12/2025	ALBI On 05-February-26			Index Future	1358.31	1366.5620	1358.3100	1366.5620	79.00
08/12/2025	ALBI On 07-May-26			Index Future	1382.61	1391.0090	1382.6120	1391.0090	0.00
08/12/2025	ALBI On 06-August-26			Index Future	1407.30	1415.8350	1407.2950	1415.8350	0.00
08/12/2025	ALBI On 05-November-26			Index Future	1432.16	1440.8420	1432.1600	1440.8420	0.00
08/12/2025	ALBI On 04-February-27			Index Future	1456.86	1465.6810	1456.8620	1465.6810	0.00
08/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	ES33 On 05-February-26			Bond Future	8.98	95.5261	95.0517	95.5261	0.00
08/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11856	12	12	12	0.00
08/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES33 On 07-May-26			Bond Future	9.05	93.4648	92.9819	93.4648	0.00
08/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12101	13	12	13	0.00
08/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES33 On 06-August-26			Bond Future	9.13	95.1726	94.6809	95.1726	0.00
08/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12812	13	13	13	0.00
08/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES33 On 05-November-26			Bond Future	9.22	93.0630	92.5629	93.0630	0.00
08/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7235	8	7	8	0.00
08/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES33 On 04-February-27			Bond Future	9.33	94.6834	94.1748	94.6834	0.00
08/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1678	2	2	2	0.00
08/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES42 On 05-February-26			Bond Future	9.63	94.1996	93.3486	94.1996	0.00
08/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14749	16	15	16	0.00
08/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES42 On 07-May-26			Bond Future	9.70	91.6432	90.7768	91.6432	0.00
08/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16135	17	16	17	0.00
08/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES42 On 06-August-26			Bond Future	9.77	93.3173	92.4353	93.3173	0.00
08/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17961	19	18	19	0.00
08/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES42 On 05-November-26			Bond Future	9.84	90.7032	89.8058	90.7032	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
08/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11841	13	12	13	0.00
08/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/12/2025	ES42 On 04-February-27			Bond Future	9.93	92.2807	91.3679	92.2807	0.00
08/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2508	3	3	3	0.00
08/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
08/12/2025	GOVI On 05-February-26			GOVI	1333.14	1341.2100	1333.1430	1341.2100	606.00
08/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1831430	191	183	191	0.00
08/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
08/12/2025	GOVI On 07-May-26			GOVI	1357.00	1365.2040	1356.9950	1365.2040	42.00
08/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1799950	188	180	188	0.00
08/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
08/12/2025	GOVI On 06-August-26			GOVI	1381.22	1389.5700	1381.2210	1389.5700	0.00
08/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1922210	201	192	201	0.00
08/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/12/2025	GOVI On 05-November-26			GOVI	1405.63	1414.1130	1405.6250	1414.1130	0.00
08/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1286250	137	129	137	0.00
08/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/12/2025	GOVI On 04-February-27			GOVI	1429.87	1438.4910	1429.8690	1438.4910	0.00
08/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	608690	69	61	69	0.00
08/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
08/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2025	I258 On 05-February-26			Bond Future	128.84	128.6273	128.8437	128.6273	0.00
08/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	17194	17	17	17	0.00
08/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
08/12/2025	I258 On 07-May-26			Bond Future	131.18	130.9594	131.1799	130.9594	0.00
08/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17450	17	17	17	0.00
08/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
08/12/2025	I258 On 06-August-26			Bond Future	130.72	130.4963	130.7215	130.4963	0.00
08/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17782	18	18	18	0.00
08/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11	0	0	0	0.00
08/12/2025	I258 On 05-November-26			Bond Future	133.03	132.8035	133.0329	132.8035	0.00
08/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	18124	18	18	18	0.00
08/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	41	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
08/12/2025	I258 On 04-February-27			Bond Future	132.46	132.2218	132.4565	132.2218	0.00
08/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13906	14	14	14	0.00
08/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	350	0	0	0	0.00
08/12/2025	IGOV On 05-February-26			Index Future	436.53	437.2540	436.5320	437.2540	242.00
08/12/2025	IGOV On 07-May-26			Index Future	444.45	445.1820	444.4480	445.1820	8.00
08/12/2025	IGOV On 06-August-26			Index Future	452.49	453.2320	452.4870	453.2320	0.00
08/12/2025	IGOV On 05-November-26			Index Future	460.58	461.3400	460.5840	461.3400	0.00
08/12/2025	IGOV On 04-February-27			Index Future	468.63	469.3940	468.6290	469.3940	0.00
08/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/12/2025	R033 On 05-February-26			Bond Future	8.15	113.9533	113.4870	113.9533	14,930.00
08/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12286	13	12	13	0.00
08/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	8	0	0	0	0.00
08/12/2025	R033 On 07-May-26			Bond Future	8.20	110.9495	110.4749	110.9495	0.00
08/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11345	12	11	12	0.00
08/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	158	0	0	0	0.00
08/12/2025	R033 On 06-August-26			Bond Future	8.25	112.9502	112.4673	112.9502	0.00
08/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10561	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	548	1	1	1	0.00
08/12/2025	R033 On 05-November-26			Bond Future	8.30	109.8811	109.3900	109.8811	0.00
08/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6454	7	6	7	0.00
08/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1341	1	1	1	0.00
08/12/2025	R033 On 04-February-27			Bond Future	8.38	111.7693	111.2700	111.7693	0.00
08/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4054	4	4	4	0.00
08/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2715	3	3	3	0.00
08/12/2025	R035 On 05-February-26			Bond Future	8.44	107.3194	106.7003	107.3194	84,257.00
08/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13606	14	14	14	0.00
08/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11738	12	12	12	2,000.00
08/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14391	15	14	15	2,000.00
08/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21759	22	22	22	0.00
08/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14703	15	15	15	0.00
08/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15578	16	16	16	0.00
08/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12971	14	13	14	0.00
08/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10263	11	10	11	250.00
08/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5060	6	5	6	0.00
08/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2848	3	3	3	0.00
08/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1811	2	2	2	350.00
08/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4436	5	4	5	0.00
08/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7286	8	7	8	0.00
08/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1029	1	1	1	0.00
08/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	968	1	1	1	16,000.00
08/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	22	0	0	0	350.00
08/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	115	0	0	0	350.00
08/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	554	0	1	0	0.00
08/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	81	0	0	0	16,000.00
08/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	289	0	0	0	0.00
08/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
08/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	4	0	0	0	0.00
08/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
08/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
08/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00

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08/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
08/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R035 On 07-May-26			Bond Future	8.49	104.7379	104.1078	104.7379	33,773.00
08/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13466	14	13	14	0.00
08/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12439	13	12	13	0.00
08/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9818	10	10	10	0.00
08/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7147	8	7	8	200.00
08/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12697	13	13	13	0.00
08/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10084	11	10	11	0.00
08/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7414	8	7	8	350.00
08/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12336	13	12	13	0.00
08/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9712	10	10	10	0.00
08/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7041	8	7	8	250.00
08/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	864	1	1	1	1,000.00
08/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2720	3	3	3	1,000.00
08/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4723	5	5	5	0.00
08/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	420	0	0	0	1,000.00
08/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2099	2	2	2	0.00
08/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	863	1	1	1	0.00
08/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	86	0	0	0	250.00
08/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	198	0	0	0	0.00
08/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	34	0	0	0	250.00
08/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	77	0	0	0	350.00
08/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	175	0	0	0	0.00
08/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	28	0	0	0	350.00
08/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	84	0	0	0	200.00
08/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	191	0	0	0	0.00
08/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	32	0	0	0	200.00
08/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	18	0	0	0	0.00
08/12/2025	R035 On 06-August-26			Bond Future	8.54	106.6269	105.9856	106.6269	56.00
08/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13959	15	14	15	0.00
08/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9796	10	10	10	0.00
08/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7274	8	7	8	0.00
08/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9341	10	9	10	0.00
08/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6825	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1148	1	1	1	1,000.00
08/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2896	3	3	3	1,000.00
08/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5643	6	6	6	0.00
08/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7224	8	7	8	0.00
08/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4777	5	5	5	0.00
08/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2571	3	3	3	350.00
08/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4824	5	5	5	250.00
08/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4401	5	4	5	200.00
08/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	808	1	1	1	350.00
08/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1537	1	2	1	0.00
08/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	431	0	0	0	350.00
08/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	645	1	1	1	1,000.00
08/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1384	1	1	1	0.00
08/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2667	2	3	2	0.00
08/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	477	0	0	0	200.00
08/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	895	1	1	1	0.00
08/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	257	0	0	0	200.00
08/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	425	0	0	0	250.00
08/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	798	1	1	1	0.00
08/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	231	0	0	0	250.00
08/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	54	0	0	0	0.00
08/12/2025	R035 On 05-November-26			Bond Future	8.60	103.9883	103.3360	103.9883	0.00
08/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8522	9	9	9	0.00
08/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7424	8	7	8	0.00
08/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5112	6	5	6	0.00
08/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3014	3	3	3	200.00
08/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1071	1	1	1	200.00
08/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1832	2	2	2	0.00
08/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	629	1	1	1	200.00
08/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	495	0	0	0	0.00
08/12/2025	R035 On 04-February-27			Bond Future	8.67	105.7764	105.1131	105.7764	0.00
08/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3838	4	4	4	0.00
08/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1870	2	2	2	0.00
08/12/2025	R038 On 05-February-26			Bond Future	8.94	118.7899	118.0928	118.7899	3,763.00

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08/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17808	19	18	19	0.00
08/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R038 On 07-May-26			Bond Future	9.00	115.4315	114.7220	115.4315	2,395.00
08/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16899	18	17	18	0.00
08/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	26	0	0	0	0.00
08/12/2025	R038 On 06-August-26			Bond Future	9.07	117.5130	116.7908	117.5130	0.00
08/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18500	19	18	19	0.00
08/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	66	0	0	0	0.00
08/12/2025	R038 On 05-November-26			Bond Future	9.14	114.0824	113.3479	114.0824	0.00
08/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11676	12	12	12	0.00
08/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	534	0	1	0	0.00
08/12/2025	R038 On 04-February-27			Bond Future	9.22	116.0425	115.2957	116.0425	0.00
08/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5236	6	5	6	0.00
08/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2466	2	2	2	0.00
08/12/2025	R053 On 05-February-26			Bond Future	9.22	129.2600	128.0427	129.2600	33,300.00
08/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22710	24	23	24	0.00
08/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
08/12/2025	R053 On 07-May-26			Bond Future	9.27	125.7118	124.4729	125.7118	14,035.00
08/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23747	25	24	25	0.00
08/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	49	0	0	0	0.00
08/12/2025	R053 On 06-August-26			Bond Future	9.33	127.9788	126.7177	127.9788	0.00
08/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27683	29	28	29	0.00
08/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	77	0	0	0	0.00
08/12/2025	R053 On 05-November-26			Bond Future	9.38	124.3528	123.0700	124.3528	0.00
08/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19154	20	19	20	0.00
08/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	860	1	1	1	0.00
08/12/2025	R053 On 04-February-27			Bond Future	9.45	126.4895	125.1849	126.4895	0.00
08/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9246	10	9	10	0.00
08/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3334	3	3	3	0.00
08/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
08/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	63	0	0	0	0.00
08/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	63	0	0	0	0.00
08/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
08/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	101	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	101	0	0	0	0.00
08/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
08/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87	0	0	0	0.00
08/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87	0	0	0	0.00
08/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
08/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
08/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
08/12/2025	R202 On 05-February-26			Bond Future	296.02	296.3281	296.0163	296.3281	565.00
08/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	18196	19	18	19	0.00
08/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R202 On 07-May-26			Bond Future	301.38	301.7012	301.3842	301.7012	460.00
08/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	23834	24	24	24	0.00
08/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R202 On 06-August-26			Bond Future	301.47	301.7950	301.4732	301.7950	0.00
08/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	22613	23	23	23	0.00
08/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R202 On 05-November-26			Bond Future	306.81	307.1326	306.8057	307.1326	0.00
08/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	26346	27	26	27	0.00
08/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R202 On 04-February-27			Bond Future	306.66	306.9863	306.6560	306.9863	0.00
08/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	11926	12	12	12	0.00
08/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R209 On 05-February-26			Bond Future	8.66	86.7773	86.2300	86.7773	36,995.00
08/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12218	13	12	13	0.00
08/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R209 On 07-May-26			Bond Future	8.71	85.1789	84.6218	85.1789	6,358.00
08/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12472	13	12	13	0.00
08/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	21	0	0	0	0.00
08/12/2025	R209 On 06-August-26			Bond Future	8.76	86.7151	86.1479	86.7151	3,673.00
08/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13531	14	14	14	0.00
08/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	50	0	0	0	0.00
08/12/2025	R209 On 05-November-26			Bond Future	8.82	85.0785	84.5017	85.0785	0.00
08/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8396	9	8	9	0.00
08/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	482	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
08/12/2025	R209 On 04-February-27			Bond Future	8.89	86.5414	85.9549	86.5414	0.00
08/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3874	4	4	4	0.00
08/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1775	2	2	2	0.00
08/12/2025	R210 On 05-February-26			Bond Future	259.17	259.2937	259.1748	259.2937	289.00
08/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	6075	6	6	6	0.00
08/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R210 On 07-May-26			Bond Future	260.40	260.5174	260.3967	260.5174	918.00
08/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4997	5	5	5	0.00
08/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R210 On 06-August-26			Bond Future	265.16	265.2786	265.1561	265.2786	0.00
08/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5316	5	5	5	0.00
08/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R210 On 05-November-26			Bond Future	266.31	266.4369	266.3136	266.4369	0.00
08/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12984	13	13	13	0.00
08/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R210 On 04-February-27			Bond Future	270.96	271.0840	270.9593	271.0840	0.00
08/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4929	5	5	5	0.00
08/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R213 On 05-February-26			Bond Future	7.80	100.2271	99.8718	100.2271	18,711.00
08/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8002	8	8	8	0.00
08/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R213 On 07-May-26			Bond Future	7.83	98.4698	98.1082	98.4698	64,746.00
08/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7294	8	7	8	0.00
08/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	30	0	0	0	0.00
08/12/2025	R213 On 06-August-26			Bond Future	7.86	100.2458	99.8778	100.2458	0.00
08/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6573	7	7	7	0.00
08/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	111	0	0	0	0.00
08/12/2025	R213 On 05-November-26			Bond Future	7.92	98.4467	98.0725	98.4467	0.00
08/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3429	4	3	4	0.00
08/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	546	0	1	0	0.00
08/12/2025	R213 On 04-February-27			Bond Future	7.99	100.1402	99.7599	100.1402	0.00
08/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1783	2	2	2	0.00
08/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1280	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
08/12/2025	R214 On 05-February-26			Bond Future	9.23	81.7070	80.9469	81.7070	10,254.00
08/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12173	13	12	13	0.00
08/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	2	0	0	0	0.00
08/12/2025	R214 On 07-May-26			Bond Future	9.29	79.8720	79.0983	79.8720	31,017.00
08/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13194	14	13	14	0.00
08/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	39	0	0	0	0.00
08/12/2025	R214 On 06-August-26			Bond Future	9.34	81.3125	80.5250	81.3125	0.00
08/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14971	16	15	16	0.00
08/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	71	0	0	0	0.00
08/12/2025	R214 On 05-November-26			Bond Future	9.41	79.4362	78.6351	79.4362	0.00
08/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9894	11	10	11	0.00
08/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	610	1	1	1	0.00
08/12/2025	R214 On 04-February-27			Bond Future	9.49	80.8023	79.9876	80.8023	0.00
08/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4761	5	5	5	0.00
08/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2165	2	2	2	0.00
08/12/2025	R248 On 05-February-26			Bond Future	9.39	98.9575	98.0576	98.9575	243,421.00
08/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15752	17	16	17	0.00
08/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5385	6	5	6	0.00
08/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8949	10	9	10	0.00
08/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1978	3	2	3	0.00
08/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2907	4	3	4	12,500.00
08/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	85	0	0	0	1,940.00
08/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1438	2	1	2	1,940.00
08/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4652	5	5	5	0.00
08/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	288	0	0	0	1,940.00
08/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1309	1	1	1	0.00
08/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4520	4	5	4	0.00
08/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	621	0	1	0	0.00
08/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	212	0	0	0	0.00
08/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	976	1	1	1	0.00
08/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	49	0	0	0	0.00
08/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	2	0	0	0	0.00
08/12/2025	R248 On 07-May-26			Bond Future	9.44	96.2899	95.3739	96.2899	46,543.00
08/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16947	18	17	18	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
08/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	53	0	0	0	0.00
08/12/2025	R248 On 06-August-26			Bond Future	9.50	98.0265	97.0942	98.0265	0.00
08/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20314	21	20	21	0.00
08/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	69	0	0	0	0.00
08/12/2025	R248 On 05-November-26			Bond Future	9.56	95.3010	94.3526	95.3010	0.00
08/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13802	15	14	15	0.00
08/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	674	1	1	1	0.00
08/12/2025	R248 On 04-February-27			Bond Future	9.64	96.9394	95.9750	96.9394	0.00
08/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6455	7	6	7	0.00
08/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2620	2	3	2	0.00
08/12/2025	R2R9 On 05-February-26			Bond Future	9.12	110.0375	109.3140	110.0375	0.00
08/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96323	97	96	97	0.00
08/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R2R9 On 07-May-26			Bond Future	9.18	107.0276	106.2912	107.0276	0.00
08/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95441	96	95	96	0.00
08/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R2R9 On 06-August-26			Bond Future	9.25	108.9576	108.2081	108.9576	0.00
08/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95089	96	95	96	0.00
08/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R2R9 On 05-November-26			Bond Future	9.32	105.8818	105.1194	105.8818	0.00
08/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94149	95	94	95	0.00
08/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R2R9 On 04-February-27			Bond Future	9.40	107.7011	106.9259	107.7011	0.00
08/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5341	6	5	6	0.00
08/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1868	2	2	2	0.00
08/12/2025	R4R2 On 05-February-26			Bond Future	9.30	111.4958	110.5176	111.4958	1,125.00
08/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97242	98	97	98	0.00
08/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R4R2 On 07-May-26			Bond Future	9.36	108.3861	107.3904	108.3861	0.00
08/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96301	97	96	97	0.00
08/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R4R2 On 06-August-26			Bond Future	9.43	110.3405	109.3271	110.3405	0.00
08/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95910	97	96	97	0.00
08/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00

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08/12/2025	R4R2 On 05-November-26			Bond Future	9.50	107.1628	106.1319	107.1628	0.00
08/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94909	96	95	96	0.00
08/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
08/12/2025	R4R2 On 04-February-27			Bond Future	9.58	109.0041	107.9557	109.0041	0.00
08/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6241	7	6	7	0.00
08/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1894	2	2	2	0.00
08/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00