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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/08/2025 TO: 13/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	2029 On 06-November-25			Bond Future	140.98	140.9870	140.9796	140.9870	4,299.00
13/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1190	1	1	1	0.00
13/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2029 On 05-February-26			Bond Future	143.63	143.6416	143.6340	143.6416	0.00
13/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3524	4	4	4	0.00
13/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2029 On 07-May-26			Bond Future	144.84	144.8426	144.8359	144.8426	0.00
13/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	3016	3	3	3	0.00
13/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2029 On 06-August-26			Bond Future	147.53	147.5337	147.5278	147.5337	0.00
13/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3428	3	3	3	0.00
13/08/2025	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
13/08/2025	2029 On 05-November-26			Bond Future	148.63	148.6374	148.6330	148.6374	0.00
13/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1073	1	1	1	0.00
13/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2030 On 06-November-25			Bond Future	8.15	101.4488	101.6973	101.4488	139,002.00
13/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4743	4	5	4	0.00
13/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3704	3	4	3	300.00
13/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6494	6	6	6	0.00
13/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2149	2	2	2	300.00
13/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	37	0	0	0	0.00
13/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	2	0	0	0	300.00
13/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	173	0	0	0	0.00
13/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	13	0	0	0	0.00
13/08/2025	2030 On 05-February-26			Bond Future	8.19	99.3264	99.5794	99.3264	51,961.00
13/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4335	4	4	4	0.00
13/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	135	0	0	0	0.00
13/08/2025	2030 On 07-May-26			Bond Future	8.26	101.1429	101.4012	101.1429	0.00
13/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3823	4	4	4	0.00
13/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	349	0	0	0	0.00
13/08/2025	2030 On 06-August-26			Bond Future	8.34	98.9883	99.2521	98.9883	0.00
13/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3161	3	3	3	0.00
13/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	613	1	1	1	0.00
13/08/2025	2030 On 05-November-26			Bond Future	8.44	100.6979	100.9673	100.6979	0.00
13/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1437	1	1	1	0.00
13/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1585	2	2	2	0.00
13/08/2025	2031 On 06-November-25			Bond Future	110.64	110.4873	110.6427	110.4873	1,416.00
13/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	978	1	1	1	0.00
13/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	25	0	0	0	0.00
13/08/2025	2031 On 05-February-26			Bond Future	110.34	110.1826	110.3409	110.1826	0.00
13/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	34	0	0	0	0.00
13/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1454	2	1	2	0.00
13/08/2025	2031 On 07-May-26			Bond Future	112.39	112.2240	112.3859	112.2240	0.00
13/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	31	0	0	0	0.00
13/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1485	2	1	2	0.00
13/08/2025	2031 On 06-August-26			Bond Future	112.05	111.8818	112.0476	111.8818	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
13/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1763	2	2	2	0.00
13/08/2025	2031 On 05-November-26			Bond Future	114.01	113.8416	114.0115	113.8416	0.00
13/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2522	2	3	2	0.00
13/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2032 On 06-November-25			Bond Future	8.86	97.6631	97.9958	97.6631	137,378.00
13/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7022	7	7	7	0.00
13/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2836	3	3	3	300.00
13/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4830	5	5	5	300.00
13/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8992	9	9	9	0.00
13/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	5	0	0	0	300.00
13/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	96	0	0	0	0.00
13/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	347	0	0	0	0.00
13/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	22	0	0	0	0.00
13/08/2025	2032 On 05-February-26			Bond Future	8.93	99.4785	99.8173	99.4785	0.00
13/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5656	5	6	5	0.00
13/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	269	0	0	0	0.00
13/08/2025	2032 On 07-May-26			Bond Future	9.02	97.1384	97.4839	97.1384	0.00
13/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5359	5	5	5	0.00
13/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	579	1	1	1	0.00
13/08/2025	2032 On 06-August-26			Bond Future	9.11	98.9191	99.2717	98.9191	0.00
13/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	5005	5	5	5	0.00
13/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	851	1	1	1	0.00
13/08/2025	2032 On 05-November-26			Bond Future	9.23	96.4708	96.8306	96.4708	0.00
13/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2242	2	2	2	0.00
13/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2522	3	3	3	0.00
13/08/2025	2033 On 06-November-25			Bond Future	132.30	132.0726	132.2979	132.0726	6,581.00
13/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	842	1	1	1	0.00
13/08/2025	2033 On 05-February-26			Bond Future	134.79	134.5593	134.7887	134.5593	0.00
13/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	1909	2	2	2	0.00
13/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2033 On 07-May-26			Bond Future	135.72	135.4904	135.7250	135.4904	0.00
13/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	565	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2033 On 06-August-26			Bond Future	138.25	138.0078	138.2477	138.0078	0.00
13/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3998	4	4	4	0.00
13/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2033 On 05-November-26			Bond Future	139.09	138.8410	139.0865	138.8410	0.00
13/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1827	2	2	2	0.00
13/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2037 On 06-November-25			Bond Future	10.24	90.5364	90.9319	90.5364	184,266.00
13/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7997	8	8	8	0.00
13/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4791	4	5	4	300.00
13/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10698	10	11	10	0.00
13/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2514	2	3	2	300.00
13/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	318	0	0	0	0.00
13/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	20	0	0	0	300.00
13/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	929	1	1	1	0.00
13/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	72	0	0	0	0.00
13/08/2025	2037 On 05-February-26			Bond Future	10.33	87.9606	88.3633	87.9606	5.00
13/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5645	5	6	5	0.00
13/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4331	4	4	4	1,970.00
13/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10695	10	11	10	0.00
13/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8737	8	9	8	0.00
13/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6377	6	6	6	0.00
13/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3323	3	3	3	1,930.00
13/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12855	12	13	12	0.00
13/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6563	6	7	6	1,030.00
13/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	69	0	0	0	1,030.00
13/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	526	1	1	1	0.00
13/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	556	1	1	1	1,930.00
13/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1467	2	1	2	0.00
13/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	274	0	0	0	1,930.00
13/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	152	0	0	0	1,970.00
13/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1050	1	1	1	0.00
13/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	695	1	1	1	0.00
13/08/2025	2037 On 07-May-26			Bond Future	10.44	89.5690	89.9797	89.5690	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
13/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6050	6	6	6	0.00
13/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10807	10	11	10	0.00
13/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4557	4	5	4	142.00
13/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	375	0	0	0	142.00
13/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1682	2	2	2	0.00
13/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1152	1	1	1	0.00
13/08/2025	2037 On 06-August-26			Bond Future	10.57	86.9512	87.3701	86.9512	0.00
13/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7388	7	7	7	0.00
13/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5758	5	6	5	0.00
13/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3627	3	4	3	0.00
13/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1808	2	2	2	2,541.00
13/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2872	3	3	3	2,541.00
13/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	4990	5	5	5	0.00
13/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1720	2	2	2	2,541.00
13/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1205	1	1	1	0.00
13/08/2025	2037 On 05-November-26			Bond Future	10.70	88.4515	88.8786	88.4515	0.00
13/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3420	3	3	3	0.00
13/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3839	4	4	4	0.00
13/08/2025	2038 On 06-November-25			Bond Future	142.49	142.2666	142.4880	142.2666	2,621.00
13/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1392	2	1	2	0.00
13/08/2025	2038 On 05-February-26			Bond Future	143.01	142.7800	143.0055	142.7800	0.00
13/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	195	0	0	0	0.00
13/08/2025	2038 On 07-May-26			Bond Future	145.66	145.4256	145.6562	145.4256	0.00
13/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1126	1	1	1	0.00
13/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2038 On 06-August-26			Bond Future	146.16	145.9242	146.1601	145.9242	0.00
13/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1440	1	1	1	0.00
13/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2038 On 05-November-26			Bond Future	148.72	148.4821	148.7237	148.4821	0.00
13/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2414	2	2	2	0.00
13/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2040 On 06-November-25			Bond Future	10.70	90.0098	90.2361	90.0098	45,634.00

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13/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7208	7	7	7	0.00
13/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	145	0	0	0	0.00
13/08/2025	2040 On 05-February-26			Bond Future	10.80	87.1737	87.4042	87.1737	36,614.00
13/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5318	5	5	5	0.00
13/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13874	14	14	14	0.00
13/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6894	7	7	7	475.00
13/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1176	1	1	1	680.00
13/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2301	2	2	2	0.00
13/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3814	4	4	4	0.00
13/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1604	2	2	2	680.00
13/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2629	3	3	3	680.00
13/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4156	4	4	4	0.00
13/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	77	0	0	0	475.00
13/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	668	1	1	1	0.00
13/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1034	1	1	1	0.00
13/08/2025	2040 On 07-May-26			Bond Future	10.92	88.7676	89.0029	88.7676	0.00
13/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6004	6	6	6	0.00
13/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8514	8	9	8	0.00
13/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6225	6	6	6	0.00
13/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2336	2	2	2	1,460.00
13/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7630	7	8	7	0.00
13/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9976	10	10	10	0.00
13/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3750	4	4	4	820.00
13/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	594	1	1	1	820.00
13/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	989	1	1	1	820.00
13/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2482	3	2	3	0.00
13/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1357	1	1	1	1,460.00
13/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3729	4	4	4	0.00
13/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	814	1	1	1	1,460.00
13/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1428	1	1	1	0.00
13/08/2025	2040 On 06-August-26			Bond Future	11.04	85.8844	86.1246	85.8844	0.00
13/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8086	8	8	8	0.00
13/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1396	1	1	1	0.00
13/08/2025	2040 On 05-November-26			Bond Future	11.18	87.3658	87.6110	87.3658	0.00
13/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3621	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
13/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4336	4	4	4	0.00
13/08/2025	2044 On 06-November-25			Bond Future	10.95	85.0098	85.2420	85.0098	129,509.00
13/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6200	6	6	6	0.00
13/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8228	8	8	8	0.00
13/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6856	7	7	7	0.00
13/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7954	8	8	8	0.00
13/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5496	5	5	5	0.00
13/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2974	3	3	3	11,000.00
13/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	329	0	0	0	11,000.00
13/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	954	1	1	1	0.00
13/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	119	0	0	0	5,600.00
13/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	188	0	0	0	5,800.00
13/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	106	0	0	0	5,800.00
13/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	246	0	0	0	0.00
13/08/2025	2044 On 05-February-26			Bond Future	11.05	82.2061	82.4424	82.2061	16.00
13/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4635	4	5	4	0.00
13/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3312	3	3	3	0.00
13/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4367	4	4	4	0.00
13/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	361	0	0	0	9,000.00
13/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4148	4	4	4	0.00
13/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2050	2	2	2	9,000.00
13/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7289	7	7	7	0.00
13/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1548	2	2	2	9,000.00
13/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3046	3	3	3	0.00
13/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1452	2	1	2	4,500.00
13/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1991	2	2	2	4,500.00
13/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1345	1	1	1	0.00
13/08/2025	2044 On 07-May-26			Bond Future	11.16	83.7091	83.9503	83.7091	0.00
13/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5657	5	6	5	0.00
13/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1659	2	2	2	0.00
13/08/2025	2044 On 06-August-26			Bond Future	11.29	80.8584	81.1047	80.8584	0.00
13/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8237	8	8	8	0.00
13/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1462	2	1	2	0.00
13/08/2025	2044 On 05-November-26			Bond Future	11.41	82.2528	82.5042	82.2528	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
13/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3881	4	4	4	0.00
13/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4349	4	4	4	0.00
13/08/2025	2046 On 06-November-25			Bond Future	120.96	120.9585	120.9594	120.9585	19,630.00
13/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4451	4	4	4	0.00
13/08/2025	2046 On 05-February-26			Bond Future	123.24	123.2361	123.2368	123.2361	0.00
13/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1587	2	2	2	0.00
13/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2046 On 07-May-26			Bond Future	123.23	123.2240	123.2256	123.2240	0.00
13/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1724	2	2	2	0.00
13/08/2025	2046 On 06-August-26			Bond Future	125.52	125.5126	125.5152	125.5126	0.00
13/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3135	3	3	3	0.00
13/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2046 On 05-November-26			Bond Future	125.38	125.3804	125.3844	125.3804	0.00
13/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	96	0	0	0	0.00
13/08/2025	2050 On 06-November-25			Bond Future	122.00	121.7953	121.9961	121.7953	17,837.00
13/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2424	3	2	3	0.00
13/08/2025	2050 On 05-February-26			Bond Future	121.88	121.6762	121.8806	121.6762	0.00
13/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
13/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	939	1	1	1	0.00
13/08/2025	2050 On 07-May-26			Bond Future	124.14	123.9307	124.1397	123.9307	0.00
13/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	70	0	0	0	0.00
13/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2050 On 06-August-26			Bond Future	123.99	123.7779	123.9917	123.7779	0.00
13/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	722	1	1	1	0.00
13/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
13/08/2025	2050 On 05-November-26			Bond Future	126.17	125.9471	126.1661	125.9471	0.00
13/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2326	2	2	2	0.00
13/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
13/08/2025	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
13/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
13/08/2025	AL37 On 06-November-25			Index Future	1195.63	1192.2790	1195.6310	1192.2790	0.00
13/08/2025	AL37 On 05-February-26			Index Future	1217.85	1214.4400	1217.8540	1214.4400	0.00
13/08/2025	AL37 On 07-May-26			Index Future	1240.15	1236.6740	1240.1520	1236.6740	0.00
13/08/2025	AL37 On 06-August-26			Index Future	1262.69	1259.1430	1262.6870	1259.1430	0.00
13/08/2025	AL37 On 05-November-26			Index Future	1284.85	1281.2360	1284.8470	1281.2360	0.00
13/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
13/08/2025	AL7T On 06-November-25			Index Future	1452.81	1446.9410	1452.8050	1446.9410	0.00
13/08/2025	AL7T On 05-February-26			Index Future	1479.81	1473.8350	1479.8080	1473.8350	0.00
13/08/2025	AL7T On 07-May-26			Index Future	1506.90	1500.8180	1506.9030	1500.8180	0.00
13/08/2025	AL7T On 06-August-26			Index Future	1534.29	1528.0860	1534.2850	1528.0860	0.00
13/08/2025	AL7T On 05-November-26			Index Future	1561.21	1554.8990	1561.2110	1554.8990	0.00
13/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
13/08/2025	ALBI On 06-November-25			Index Future	1231.28	1227.7810	1231.2800	1227.7810	76.00
13/08/2025	ALBI On 05-February-26			Index Future	1254.17	1250.6020	1254.1650	1250.6020	0.00
13/08/2025	ALBI On 07-May-26			Index Future	1277.13	1273.4980	1277.1290	1273.4980	0.00
13/08/2025	ALBI On 06-August-26			Index Future	1300.34	1296.6360	1300.3360	1296.6360	0.00
13/08/2025	ALBI On 05-November-26			Index Future	1323.16	1319.3870	1323.1560	1319.3870	0.00
13/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C044 On 31-January-44			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
13/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	CS33 On 15-September-33			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
13/08/2025	ES33 On 06-November-25			Bond Future	10.36	85.7410	86.0579	85.7410	0.00
13/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7408	7	7	7	0.00
13/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES33 On 05-February-26			Bond Future	10.49	87.3554	87.6782	87.3554	0.00
13/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4483	4	4	4	0.00
13/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES33 On 07-May-26			Bond Future	10.62	85.1790	85.5083	85.1790	0.00
13/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4628	4	5	4	0.00
13/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES33 On 06-August-26			Bond Future	10.77	86.7598	87.0960	86.7598	0.00
13/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5227	5	5	5	0.00
13/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES33 On 05-November-26			Bond Future	10.95	84.4858	84.8288	84.4858	0.00
13/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
13/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	500	1	0	1	0.00
13/08/2025	ES42 On 06-November-25			Bond Future	11.25	79.7078	79.9577	79.7078	0.00
13/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6624	6	7	6	0.00
13/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES42 On 05-February-26			Bond Future	11.37	81.2086	81.4632	81.2086	0.00
13/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2863	3	3	3	0.00
13/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES42 On 07-May-26			Bond Future	11.50	78.4481	78.7080	78.4481	0.00
13/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4067	4	4	4	0.00
13/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES42 On 06-August-26			Bond Future	11.63	79.9026	80.1680	79.9026	0.00
13/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5694	5	6	5	0.00
13/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/08/2025	ES42 On 05-November-26			Bond Future	11.77	77.0362	77.3071	77.0362	0.00
13/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
13/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	658	1	1	1	0.00
13/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
13/08/2025	GOVI On 06-November-25			GOVI	1211.56	1208.1500	1211.5630	1208.1500	614.00
13/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	995630	96	100	96	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
13/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/08/2025	GOVI On 05-February-26			GOVI	1234.08	1230.6070	1234.0820	1230.6070	0.00
13/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	840820	81	84	81	0.00
13/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/08/2025	GOVI On 07-May-26			GOVI	1256.68	1253.1360	1256.6780	1253.1360	42.00
13/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	796780	76	80	76	0.00
13/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/08/2025	GOVI On 06-August-26			GOVI	1279.51	1275.9040	1279.5140	1275.9040	0.00
13/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	905140	87	91	87	0.00
13/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/08/2025	GOVI On 05-November-26			GOVI	1301.97	1298.2920	1301.9690	1298.2920	0.00
13/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	249690	21	25	21	0.00
13/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
13/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
13/08/2025	IGOV On 06-November-25			Index Future	391.66	391.3390	391.6560	391.3390	754.00
13/08/2025	IGOV On 05-February-26			Index Future	399.03	398.7070	399.0300	398.7070	0.00
13/08/2025	IGOV On 07-May-26			Index Future	406.43	406.0990	406.4280	406.0990	0.00
13/08/2025	IGOV On 06-August-26			Index Future	413.90	413.5680	413.9040	413.5680	0.00
13/08/2025	IGOV On 05-November-26			Index Future	421.26	420.9140	421.2580	420.9140	0.00
13/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
13/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/08/2025	R033 On 06-November-25			Bond Future	9.03	105.8903	106.3055	105.8903	13,678.00
13/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6888	6	7	6	0.00
13/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	38	0	0	0	0.00
13/08/2025	R033 On 05-February-26			Bond Future	9.10	107.8586	108.2815	107.8586	0.00
13/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7288	7	7	7	0.00
13/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	216	0	0	0	0.00
13/08/2025	R033 On 07-May-26			Bond Future	9.19	104.7881	105.2195	104.7881	0.00
13/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6471	6	6	6	0.00
13/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	539	1	1	1	0.00
13/08/2025	R033 On 06-August-26			Bond Future	9.28	106.7087	107.1488	106.7087	0.00
13/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5730	5	6	5	0.00
13/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1035	1	1	1	0.00
13/08/2025	R033 On 05-November-26			Bond Future	9.40	103.5123	103.9611	103.5123	0.00
13/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2478	2	2	2	0.00
13/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2793	3	3	3	0.00
13/08/2025	R035 On 06-November-25			Bond Future	9.69	96.4333	96.8453	96.4333	118,055.00
13/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8375	8	8	8	0.00
13/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12105	12	12	12	0.00
13/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7106	7	7	7	250.00
13/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9636	9	10	9	0.00
13/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7055	7	7	7	2,000.00
13/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12299	12	12	12	0.00
13/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2907	3	3	3	300.00
13/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5244	5	5	5	300.00
13/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10732	10	11	10	0.00
13/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2218	2	2	2	2,000.00
13/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4413	4	4	4	2,000.00
13/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4558	4	5	4	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3892	4	4	4	0.00
13/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7360	7	7	7	0.00
13/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9536	9	10	9	0.00
13/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5742	5	6	5	0.00
13/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4850	4	5	4	0.00
13/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3211	3	3	3	0.00
13/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1713	1	2	1	250.00
13/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	69	0	0	0	0.00
13/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	544	1	1	1	250.00
13/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1219	1	1	1	0.00
13/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	241	0	0	0	250.00
13/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	155	0	0	0	8,500.00
13/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	22	0	0	0	2,000.00
13/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	387	0	0	0	50.00
13/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	80	0	0	0	0.00
13/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	278	0	0	0	0.00
13/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	299	0	0	0	0.00
13/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	12	0	0	0	300.00
13/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	198	0	0	0	0.00
13/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	916	1	1	1	0.00
13/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	636	1	1	1	0.00
13/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	4	0	0	0	2,000.00
13/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	21	0	0	0	250.00
13/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	78	0	0	0	0.00
13/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	4	0	0	0	250.00
13/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	41	0	0	0	0.00
13/08/2025	R035 On 05-February-26			Bond Future	9.78	98.2258	98.6454	98.2258	0.00
13/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6084	6	6	6	0.00
13/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4556	4	5	4	2,000.00
13/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6766	6	7	6	2,000.00
13/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13734	13	14	13	0.00
13/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7041	7	7	7	0.00
13/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5549	5	6	5	0.00
13/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3469	3	3	3	250.00
13/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7830	7	8	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
13/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	307	0	0	0	250.00
13/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	393	0	0	0	0.00
13/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	633	1	1	1	250.00
13/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1265	1	1	1	0.00
13/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	30	0	0	0	2,000.00
13/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	429	0	0	0	0.00
13/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	874	1	1	1	0.00
13/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	533	1	1	1	0.00
13/08/2025	R035 On 07-May-26			Bond Future	9.87	95.5195	95.9474	95.5195	0.00
13/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6242	6	6	6	0.00
13/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5427	5	5	5	0.00
13/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2027	2	2	2	200.00
13/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3553	3	4	3	0.00
13/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1979	2	2	2	200.00
13/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3231	3	3	3	0.00
13/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	1180	1	1	1	200.00
13/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	955	1	1	1	0.00
13/08/2025	R035 On 06-August-26			Bond Future	9.98	97.2710	97.7074	97.2710	0.00
13/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6785	6	7	6	0.00
13/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1158	1	1	1	0.00
13/08/2025	R035 On 05-November-26			Bond Future	10.11	94.4520	94.8971	94.4520	0.00
13/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3127	3	3	3	0.00
13/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3538	4	4	4	0.00
13/08/2025	R038 On 06-November-25			Bond Future	10.32	104.5471	105.0493	104.5471	6,744.00
13/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6465	6	6	6	0.00
13/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4956	5	5	5	1,770.00
13/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12956	12	13	12	0.00
13/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	14	0	0	0	1,770.00
13/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	434	1	0	1	0.00
13/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	235	0	0	0	0.00
13/08/2025	R038 On 05-February-26			Bond Future	10.43	106.4906	107.0019	106.4906	0.00
13/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7390	7	7	7	0.00
13/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	673	1	1	1	0.00
13/08/2025	R038 On 07-May-26			Bond Future	10.54	102.9536	103.4750	102.9536	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
13/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6937	7	7	7	0.00
13/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1311	1	1	1	0.00
13/08/2025	R038 On 06-August-26			Bond Future	10.66	104.8402	105.3720	104.8402	0.00
13/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8473	8	8	8	0.00
13/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1458	2	1	2	0.00
13/08/2025	R038 On 05-November-26			Bond Future	10.80	101.1697	101.7119	101.1697	0.00
13/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3873	4	4	4	0.00
13/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4367	5	4	5	0.00
13/08/2025	R053 On 06-November-25			Bond Future	10.85	107.7390	108.0551	107.7390	25,967.00
13/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8153	8	8	8	0.00
13/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	312	0	0	0	0.00
13/08/2025	R053 On 05-February-26			Bond Future	10.95	109.7417	110.0636	109.7417	0.00
13/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6518	6	7	6	0.00
13/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1788	2	2	2	0.00
13/08/2025	R053 On 07-May-26			Bond Future	11.05	105.8872	106.2157	105.8872	10,000.00
13/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7660	7	8	7	0.00
13/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2220	2	2	2	0.00
13/08/2025	R053 On 06-August-26			Bond Future	11.16	107.8274	108.1627	107.8274	0.00
13/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11168	11	11	11	0.00
13/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2117	2	2	2	0.00
13/08/2025	R053 On 05-November-26			Bond Future	11.28	103.8301	104.1725	103.8301	0.00
13/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5369	5	5	5	0.00
13/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5972	6	6	6	0.00
13/08/2025	R186 On 06-November-25			Bond Future	7.65	107.0164	107.0583	107.0164	103,336.00
13/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	521	0	1	0	0.00
13/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	14	0	0	0	0.00
13/08/2025	R186 On 05-February-26			Bond Future	7.69	103.7010	103.7435	103.7010	0.00
13/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	615	1	1	1	0.00
13/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	4	0	0	0	0.00
13/08/2025	R186 On 07-May-26			Bond Future	7.83	105.5976	105.6417	105.5976	0.00
13/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	512	0	1	0	0.00
13/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R186 On 06-August-26			Bond Future	8.11	102.2283	102.2739	102.2283	0.00
13/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	239	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
13/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	74	0	0	0	0.00
13/08/2025	R186 On 05-November-26			Bond Future	10.35	103.9932	104.0408	103.9932	0.00
13/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	64	0	0	0	0.00
13/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	322	0	0	0	0.00
13/08/2025	R202 On 06-November-25			Bond Future	276.26	276.1603	276.2577	276.1603	1,033.00
13/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	618	1	1	1	0.00
13/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R202 On 05-February-26			Bond Future	276.12	276.0243	276.1234	276.0243	0.00
13/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
13/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1697	2	2	2	0.00
13/08/2025	R202 On 07-May-26			Bond Future	281.24	281.1390	281.2418	281.1390	0.00
13/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3692	4	4	4	0.00
13/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R202 On 06-August-26			Bond Future	281.04	280.9340	281.0410	280.9340	0.00
13/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2181	2	2	2	0.00
13/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R202 On 05-November-26			Bond Future	285.97	285.8586	285.9702	285.8586	0.00
13/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5510	5	6	5	0.00
13/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R209 On 06-November-25			Bond Future	9.98	76.5911	76.9381	76.5911	20,090.00
13/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6592	6	7	6	0.00
13/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	83	0	0	0	0.00
13/08/2025	R209 On 05-February-26			Bond Future	10.07	78.0148	78.3682	78.0148	0.00
13/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4978	5	5	5	0.00
13/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	622	1	1	1	0.00
13/08/2025	R209 On 07-May-26			Bond Future	10.16	76.2904	76.6509	76.2904	0.00
13/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5456	5	5	5	0.00
13/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	975	1	1	1	0.00
13/08/2025	R209 On 06-August-26			Bond Future	10.27	77.6891	78.0567	77.6891	0.00
13/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6448	6	6	6	0.00
13/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1058	1	1	1	0.00
13/08/2025	R209 On 05-November-26			Bond Future	10.39	75.8820	76.2567	75.8820	0.00
13/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2988	3	3	3	0.00
13/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3319	4	3	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
13/08/2025	R210 On 06-November-25			Bond Future	252.66	252.6705	252.6565	252.6705	1,206.00
13/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	516	1	1	1	0.00
13/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R210 On 05-February-26			Bond Future	257.41	257.4279	257.4134	257.4279	0.00
13/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4313	4	4	4	0.00
13/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R210 On 07-May-26			Bond Future	258.71	258.7184	258.7054	258.7184	0.00
13/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3305	3	3	3	0.00
13/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R210 On 06-August-26			Bond Future	263.51	263.5245	263.5132	263.5245	0.00
13/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3673	4	4	4	0.00
13/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R210 On 05-November-26			Bond Future	264.60	264.6103	264.6015	264.6103	0.00
13/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11271	11	11	11	0.00
13/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
13/08/2025	R213 On 06-November-25			Bond Future	8.49	94.8167	95.1015	94.8167	94,023.00
13/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6047	6	6	6	0.00
13/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	15	0	0	0	0.00
13/08/2025	R213 On 05-February-26			Bond Future	8.56	96.5792	96.8692	96.5792	23.00
13/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5170	5	5	5	0.00
13/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	171	0	0	0	0.00
13/08/2025	R213 On 07-May-26			Bond Future	8.63	94.7943	95.0903	94.7943	0.00
13/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4667	4	5	4	0.00
13/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	421	0	0	0	0.00
13/08/2025	R213 On 06-August-26			Bond Future	8.71	96.5329	96.8350	96.5329	0.00
13/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4102	4	4	4	0.00
13/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	683	1	1	1	0.00
13/08/2025	R213 On 05-November-26			Bond Future	8.82	94.6531	94.9615	94.6531	0.00
13/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1798	2	2	2	0.00
13/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2026	2	2	2	0.00
13/08/2025	R214 On 06-November-25			Bond Future	10.63	70.1364	70.3611	70.1364	36,791.00
13/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5608	5	6	5	0.00
13/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	179	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
13/08/2025	R214 On 05-February-26			Bond Future	10.73	71.4401	71.6690	71.4401	0.00
13/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3952	4	4	4	0.00
13/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1058	1	1	1	0.00
13/08/2025	R214 On 07-May-26			Bond Future	10.83	69.4488	69.6823	69.4488	0.00
13/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5051	5	5	5	0.00
13/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1312	1	1	1	0.00
13/08/2025	R214 On 06-August-26			Bond Future	10.94	70.7222	70.9606	70.7222	0.00
13/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6596	6	7	6	0.00
13/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1262	1	1	1	0.00
13/08/2025	R214 On 05-November-26			Bond Future	11.05	68.6486	68.8919	68.6486	0.00
13/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3251	3	3	3	0.00
13/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3710	4	4	4	0.00
13/08/2025	R248 On 06-November-25			Bond Future	10.93	83.3193	83.5968	83.3193	219,481.00
13/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5686	5	6	5	0.00
13/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	331	0	0	0	0.00
13/08/2025	R248 On 05-February-26			Bond Future	11.04	84.8680	85.1506	84.8680	0.00
13/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4381	4	4	4	0.00
13/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1538	2	2	2	0.00
13/08/2025	R248 On 07-May-26			Bond Future	11.14	81.9807	82.2690	81.9807	260.00
13/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5576	5	6	5	0.00
13/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1788	2	2	2	0.00
13/08/2025	R248 On 06-August-26			Bond Future	11.25	83.4836	83.7778	83.4836	0.00
13/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8434	8	8	8	0.00
13/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1506	2	2	2	0.00
13/08/2025	R248 On 05-November-26			Bond Future	11.38	80.4890	80.7892	80.4890	0.00
13/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4103	4	4	4	0.00
13/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4539	5	5	5	0.00
13/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00