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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/08/2025 TO: 14/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/08/2025	2029 On 06-November-25			Bond Future	140.93		140.9796	140.9287	140.9796	4,396.00
14/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1139		1	1	1	0.00
14/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
14/08/2025	2029 On 05-February-26			Bond Future	143.58		143.6340	143.5820	143.6340	0.00
14/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3472		4	3	4	0.00
14/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
14/08/2025	2029 On 07-May-26			Bond Future	144.78		144.8359	144.7829	144.8359	0.00
14/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2963		3	3	3	0.00
14/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
14/08/2025	2029 On 06-August-26			Bond Future	147.47		147.5278	147.4743	147.5278	0.00
14/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3374		3	3	3	0.00
14/08/2025	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
14/08/2025	2029 On 05-November-26			Bond Future	148.58	148.6330	148.5781	148.6330	0.00
14/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1018	1	1	1	0.00
14/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2030 On 06-November-25			Bond Future	8.14	101.6973	101.7179	101.6973	139,002.00
14/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4763	5	5	5	0.00
14/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3723	4	4	4	300.00
14/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6514	6	7	6	0.00
14/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2164	2	2	2	300.00
14/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	35	0	0	0	0.00
14/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	2	0	0	0	300.00
14/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	167	0	0	0	0.00
14/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	12	0	0	0	0.00
14/08/2025	2030 On 05-February-26			Bond Future	8.18	99.5794	99.6003	99.5794	51,961.00
14/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4353	4	4	4	0.00
14/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	131	0	0	0	0.00
14/08/2025	2030 On 07-May-26			Bond Future	8.25	101.4012	101.4228	101.4012	0.00
14/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3839	4	4	4	0.00
14/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	344	0	0	0	0.00
14/08/2025	2030 On 06-August-26			Bond Future	8.33	99.2521	99.2743	99.2521	0.00
14/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3176	3	3	3	0.00
14/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	606	1	1	1	0.00
14/08/2025	2030 On 05-November-26			Bond Future	8.44	100.9673	100.9902	100.9673	0.00
14/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1446	1	1	1	0.00
14/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1572	2	2	2	0.00
14/08/2025	2031 On 06-November-25			Bond Future	110.43	110.6427	110.4295	110.6427	1,416.00
14/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	786	1	1	1	0.00
14/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	47	0	0	0	0.00
14/08/2025	2031 On 05-February-26			Bond Future	110.12	110.3409	110.1232	110.3409	0.00
14/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20	0	0	0	0.00
14/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1657	1	2	1	0.00
14/08/2025	2031 On 07-May-26			Bond Future	112.16	112.3859	112.1644	112.3859	0.00
14/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	18	0	0	0	0.00
14/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1693	1	2	1	0.00
14/08/2025	2031 On 06-August-26			Bond Future	111.82	112.0476	111.8212	112.0476	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
14/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1989	2	2	2	0.00
14/08/2025	2031 On 05-November-26			Bond Future	113.78	114.0115	113.7815	114.0115	0.00
14/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2291	3	2	3	0.00
14/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2032 On 06-November-25			Bond Future	8.86	97.9958	98.0244	97.9958	137,378.00
14/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7050	7	7	7	0.00
14/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2853	3	3	3	300.00
14/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4855	5	5	5	300.00
14/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9020	9	9	9	0.00
14/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	5	0	0	0	300.00
14/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	91	0	0	0	0.00
14/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	336	0	0	0	0.00
14/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	21	0	0	0	0.00
14/08/2025	2032 On 05-February-26			Bond Future	8.93	99.8173	99.8464	99.8173	0.00
14/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5679	6	6	6	0.00
14/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	263	0	0	0	0.00
14/08/2025	2032 On 07-May-26			Bond Future	9.01	97.4839	97.5138	97.4839	0.00
14/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5381	5	5	5	0.00
14/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	571	1	1	1	0.00
14/08/2025	2032 On 06-August-26			Bond Future	9.10	99.2717	99.3024	99.2717	0.00
14/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	5026	5	5	5	0.00
14/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	841	1	1	1	0.00
14/08/2025	2032 On 05-November-26			Bond Future	9.22	96.8306	96.8622	96.8306	0.00
14/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2255	2	2	2	0.00
14/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2503	3	3	3	0.00
14/08/2025	2033 On 06-November-25			Bond Future	132.39	132.2979	132.3879	132.2979	8,060.00
14/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	752	1	1	1	0.00
14/08/2025	2033 On 05-February-26			Bond Future	134.88	134.7887	134.8805	134.7887	0.00
14/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2000	2	2	2	0.00
14/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2033 On 07-May-26			Bond Future	135.82	135.7250	135.8184	135.7250	0.00
14/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	658	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
14/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2033 On 06-August-26			Bond Future	138.34	138.2477	138.3432	138.2477	0.00
14/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4093	4	4	4	0.00
14/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2033 On 05-November-26			Bond Future	139.18	139.0865	139.1834	139.0865	0.00
14/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1923	2	2	2	0.00
14/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2037 On 06-November-25			Bond Future	10.21	90.9319	91.0640	90.9319	184,266.00
14/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8122	8	8	8	0.00
14/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4899	5	5	5	300.00
14/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10828	11	11	11	0.00
14/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2594	3	3	3	300.00
14/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	294	0	0	0	0.00
14/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	17	0	0	0	300.00
14/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	876	1	1	1	0.00
14/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	65	0	0	0	0.00
14/08/2025	2037 On 05-February-26			Bond Future	10.31	88.3633	88.4979	88.3633	5.00
14/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5749	6	6	6	0.00
14/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4424	4	4	4	1,970.00
14/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10820	11	11	11	0.00
14/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8857	9	9	9	0.00
14/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6486	6	6	6	0.00
14/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3403	3	3	3	1,930.00
14/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12985	13	13	13	0.00
14/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6673	7	7	7	1,030.00
14/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	65	0	0	0	1,030.00
14/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	501	1	1	1	0.00
14/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	531	1	1	1	1,930.00
14/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1413	1	1	1	0.00
14/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	259	0	0	0	1,930.00
14/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	144	0	0	0	1,970.00
14/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1008	1	1	1	0.00
14/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	665	1	1	1	0.00
14/08/2025	2037 On 07-May-26			Bond Future	10.42	89.9797	90.1170	89.9797	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
14/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6149	6	6	6	0.00
14/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10929	11	11	11	0.00
14/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4645	5	5	5	142.00
14/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	360	0	0	0	142.00
14/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1632	2	2	2	0.00
14/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1114	1	1	1	0.00
14/08/2025	2037 On 06-August-26			Bond Future	10.54	87.3701	87.5101	87.3701	0.00
14/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7493	7	7	7	0.00
14/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5852	6	6	6	0.00
14/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3701	4	4	4	0.00
14/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1854	2	2	2	2,541.00
14/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2806	3	3	3	2,541.00
14/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	4897	5	5	5	0.00
14/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1674	2	2	2	2,541.00
14/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1170	1	1	1	0.00
14/08/2025	2037 On 05-November-26			Bond Future	10.67	88.8786	89.0214	88.8786	0.00
14/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3488	3	3	3	0.00
14/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3764	4	4	4	0.00
14/08/2025	2038 On 06-November-25			Bond Future	142.41	142.4880	142.4146	142.4880	2,621.00
14/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1465	1	1	1	0.00
14/08/2025	2038 On 05-February-26			Bond Future	142.93	143.0055	142.9302	143.0055	0.00
14/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	270	0	0	0	0.00
14/08/2025	2038 On 07-May-26			Bond Future	145.58	145.6562	145.5800	145.6562	0.00
14/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1050	1	1	1	0.00
14/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2038 On 06-August-26			Bond Future	146.08	146.1601	146.0818	146.1601	0.00
14/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1362	1	1	1	0.00
14/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2038 On 05-November-26			Bond Future	148.64	148.7237	148.6445	148.7237	0.00
14/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2335	2	2	2	0.00
14/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2040 On 06-November-25			Bond Future	10.69	90.2361	90.2776	90.2361	43,773.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7243	7	7	7	0.00
14/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	139	0	0	0	0.00
14/08/2025	2040 On 05-February-26			Bond Future	10.79	87.4042	87.4464	87.4042	36,614.00
14/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5344	5	5	5	0.00
14/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13914	14	14	14	0.00
14/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6924	7	7	7	475.00
14/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1184	1	1	1	680.00
14/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2315	2	2	2	0.00
14/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3835	4	4	4	0.00
14/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1582	2	2	2	680.00
14/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2601	3	3	3	680.00
14/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4121	4	4	4	0.00
14/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	74	0	0	0	475.00
14/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	656	1	1	1	0.00
14/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1018	1	1	1	0.00
14/08/2025	2040 On 07-May-26			Bond Future	10.91	89.0029	89.0461	89.0029	0.00
14/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6031	6	6	6	0.00
14/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8546	9	9	9	0.00
14/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6252	6	6	6	0.00
14/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2350	2	2	2	1,460.00
14/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7660	8	8	8	0.00
14/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10010	10	10	10	0.00
14/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3769	4	4	4	820.00
14/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	585	1	1	1	820.00
14/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	976	1	1	1	820.00
14/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2458	2	2	2	0.00
14/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1341	1	1	1	1,460.00
14/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3699	4	4	4	0.00
14/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	803	1	1	1	1,460.00
14/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1411	1	1	1	0.00
14/08/2025	2040 On 06-August-26			Bond Future	11.04	86.1246	86.1688	86.1246	0.00
14/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8116	8	8	8	0.00
14/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1381	1	1	1	0.00
14/08/2025	2040 On 05-November-26			Bond Future	11.17	87.6110	87.6564	87.6110	0.00
14/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3639	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
14/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4308	4	4	4	0.00
14/08/2025	2044 On 06-November-25			Bond Future	10.94	85.2420	85.2846	85.2420	129,509.00
14/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6233	6	6	6	0.00
14/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8265	8	8	8	0.00
14/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6891	7	7	7	0.00
14/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7991	8	8	8	0.00
14/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5527	5	6	5	0.00
14/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2994	3	3	3	11,000.00
14/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	318	0	0	0	11,000.00
14/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	931	1	1	1	0.00
14/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	113	0	0	0	5,600.00
14/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	180	0	0	0	5,800.00
14/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	101	0	0	0	5,800.00
14/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	237	0	0	0	0.00
14/08/2025	2044 On 05-February-26			Bond Future	11.04	82.4424	82.4858	82.4424	16.00
14/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4659	5	5	5	0.00
14/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3330	3	3	3	0.00
14/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4390	4	4	4	0.00
14/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	363	0	0	0	9,000.00
14/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4170	4	4	4	0.00
14/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2062	2	2	2	9,000.00
14/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7248	7	7	7	0.00
14/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1527	2	2	2	9,000.00
14/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3016	3	3	3	0.00
14/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1432	1	1	1	4,500.00
14/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1966	2	2	2	4,500.00
14/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1326	1	1	1	0.00
14/08/2025	2044 On 07-May-26			Bond Future	11.16	83.9503	83.9947	83.9503	0.00
14/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5683	6	6	6	0.00
14/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1640	2	2	2	0.00
14/08/2025	2044 On 06-August-26			Bond Future	11.28	81.1047	81.1500	81.1047	0.00
14/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8267	8	8	8	0.00
14/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1447	1	1	1	0.00
14/08/2025	2044 On 05-November-26			Bond Future	11.41	82.5042	82.5507	82.5042	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
14/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3900	4	4	4	0.00
14/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4322	4	4	4	0.00
14/08/2025	2046 On 06-November-25			Bond Future	121.05	120.9594	121.0487	120.9594	19,630.00
14/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4361	4	4	4	0.00
14/08/2025	2046 On 05-February-26			Bond Future	123.33	123.2368	123.3277	123.2368	0.00
14/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1678	2	2	2	0.00
14/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2046 On 07-May-26			Bond Future	123.32	123.2256	123.3179	123.2256	0.00
14/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1632	2	2	2	0.00
14/08/2025	2046 On 06-August-26			Bond Future	125.61	125.5152	125.6095	125.5152	0.00
14/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3230	3	3	3	0.00
14/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2046 On 05-November-26			Bond Future	125.48	125.3844	125.4795	125.3844	0.00
14/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2050 On 06-November-25			Bond Future	122.00	121.9961	121.9962	121.9961	17,837.00
14/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2424	2	2	2	0.00
14/08/2025	2050 On 05-February-26			Bond Future	121.88	121.8806	121.8804	121.8806	0.00
14/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
14/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	940	1	1	1	0.00
14/08/2025	2050 On 07-May-26			Bond Future	124.14	124.1397	124.1397	124.1397	0.00
14/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	70	0	0	0	0.00
14/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2050 On 06-August-26			Bond Future	123.99	123.9917	123.9912	123.9917	0.00
14/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	721	1	1	1	0.00
14/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
14/08/2025	2050 On 05-November-26			Bond Future	126.17	126.1661	126.1658	126.1661	0.00
14/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2326	2	2	2	0.00
14/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
14/08/2025	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
14/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
14/08/2025	AL37 On 06-November-25			Index Future	1195.92	1195.6310	1195.9210	1195.6310	0.00
14/08/2025	AL37 On 05-February-26			Index Future	1218.15	1217.8540	1218.1490	1217.8540	0.00
14/08/2025	AL37 On 07-May-26			Index Future	1240.46	1240.1520	1240.4550	1240.1520	0.00
14/08/2025	AL37 On 06-August-26			Index Future	1263.00	1262.6870	1262.9990	1262.6870	0.00
14/08/2025	AL37 On 05-November-26			Index Future	1285.17	1284.8470	1285.1680	1284.8470	0.00
14/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
14/08/2025	AL7T On 06-November-25			Index Future	1454.20	1452.8050	1454.1980	1452.8050	0.00
14/08/2025	AL7T On 05-February-26			Index Future	1481.23	1479.8080	1481.2270	1479.8080	0.00
14/08/2025	AL7T On 07-May-26			Index Future	1508.35	1506.9030	1508.3510	1506.9030	0.00
14/08/2025	AL7T On 06-August-26			Index Future	1535.76	1534.2850	1535.7630	1534.2850	0.00
14/08/2025	AL7T On 05-November-26			Index Future	1562.72	1561.2110	1562.7200	1561.2110	0.00
14/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
14/08/2025	ALBI On 06-November-25			Index Future	1231.90	1231.2800	1231.9010	1231.2800	76.00
14/08/2025	ALBI On 05-February-26			Index Future	1254.80	1254.1650	1254.7980	1254.1650	0.00
14/08/2025	ALBI On 07-May-26			Index Future	1277.78	1277.1290	1277.7760	1277.1290	0.00
14/08/2025	ALBI On 06-August-26			Index Future	1301.00	1300.3360	1300.9970	1300.3360	0.00
14/08/2025	ALBI On 05-November-26			Index Future	1323.83	1323.1560	1323.8340	1323.1560	0.00
14/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	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
14/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	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
14/08/2025	ES33 On 06-November-25			Bond Future	10.35	86.0579	86.1139	86.0579	0.00
14/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7464	7	7	7	0.00
14/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES33 On 05-February-26			Bond Future	10.47	87.6782	87.7353	87.6782	0.00
14/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4540	4	5	4	0.00
14/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES33 On 07-May-26			Bond Future	10.61	85.5083	85.5668	85.5083	0.00
14/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4686	5	5	5	0.00
14/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES33 On 06-August-26			Bond Future	10.76	87.0960	87.1557	87.0960	0.00
14/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5287	5	5	5	0.00
14/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES33 On 05-November-26			Bond Future	10.93	84.8288	84.8898	84.8288	0.00
14/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
14/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	439	0	0	0	0.00
14/08/2025	ES42 On 06-November-25			Bond Future	11.25	79.9577	79.9981	79.9577	0.00
14/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6664	7	7	7	0.00
14/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES42 On 05-February-26			Bond Future	11.36	81.4632	81.5043	81.4632	0.00
14/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2905	3	3	3	0.00
14/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES42 On 07-May-26			Bond Future	11.49	78.7080	78.7501	78.7080	0.00
14/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4109	4	4	4	0.00
14/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES42 On 06-August-26			Bond Future	11.62	80.1680	80.2111	80.1680	0.00
14/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5737	6	6	6	0.00
14/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
14/08/2025	ES42 On 05-November-26			Bond Future	11.77	77.3071	77.3513	77.3071	0.00
14/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
14/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	614	1	1	1	0.00
14/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
14/08/2025	GOVI On 06-November-25			GOVI	1212.09	1211.5630	1212.0880	1211.5630	611.00
14/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1000880	100	100	100	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
14/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/08/2025	GOVI On 05-February-26			GOVI	1234.62	1234.0820	1234.6160	1234.0820	0.00
14/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	846160	84	85	84	0.00
14/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/08/2025	GOVI On 07-May-26			GOVI	1257.23	1256.6780	1257.2250	1256.6780	42.00
14/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	802250	80	80	80	0.00
14/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/08/2025	GOVI On 06-August-26			GOVI	1280.07	1279.5140	1280.0730	1279.5140	0.00
14/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910730	91	91	91	0.00
14/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
14/08/2025	GOVI On 05-November-26			GOVI	1302.54	1301.9690	1302.5420	1301.9690	0.00
14/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	255420	25	26	25	0.00
14/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
14/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
14/08/2025	IGOV On 06-November-25			Index Future	391.81	391.6560	391.8090	391.6560	754.00
14/08/2025	IGOV On 05-February-26			Index Future	399.19	399.0300	399.1850	399.0300	0.00
14/08/2025	IGOV On 07-May-26			Index Future	406.59	406.4280	406.5880	406.4280	0.00
14/08/2025	IGOV On 06-August-26			Index Future	414.07	413.9040	414.0680	413.9040	0.00
14/08/2025	IGOV On 05-November-26			Index Future	421.43	421.2580	421.4260	421.2580	0.00
14/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/08/2025	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
14/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/08/2025	R033 On 06-November-25			Bond Future	9.01	106.3055	106.3676	106.3055	13,678.00
14/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6947	7	7	7	0.00
14/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	35	0	0	0	0.00
14/08/2025	R033 On 05-February-26			Bond Future	9.09	108.2815	108.3447	108.2815	0.00
14/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7343	7	7	7	0.00
14/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	209	0	0	0	0.00
14/08/2025	R033 On 07-May-26			Bond Future	9.17	105.2195	105.2841	105.2195	0.00
14/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6522	6	7	6	0.00
14/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	526	1	1	1	0.00
14/08/2025	R033 On 06-August-26			Bond Future	9.27	107.1488	107.2148	107.1488	0.00
14/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5777	6	6	6	0.00
14/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1017	1	1	1	0.00
14/08/2025	R033 On 05-November-26			Bond Future	9.38	103.9611	104.0287	103.9611	0.00
14/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2508	2	3	2	0.00
14/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2756	3	3	3	0.00
14/08/2025	R035 On 06-November-25			Bond Future	9.67	96.8453	96.9119	96.8453	118,055.00
14/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8439	8	8	8	0.00
14/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12171	12	12	12	0.00
14/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7168	7	7	7	250.00
14/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9701	10	10	10	0.00
14/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7117	7	7	7	2,000.00
14/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12365	12	12	12	0.00
14/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2949	3	3	3	300.00
14/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5300	5	5	5	300.00
14/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10798	11	11	11	0.00
14/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2253	2	2	2	2,000.00
14/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4465	4	4	4	2,000.00
14/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4611	5	5	5	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
14/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3941	4	4	4	0.00
14/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7422	7	7	7	0.00
14/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9600	10	10	10	0.00
14/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5800	6	6	6	0.00
14/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4904	5	5	5	0.00
14/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3255	3	3	3	0.00
14/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1742	2	2	2	250.00
14/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	64	0	0	0	0.00
14/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	522	1	1	1	250.00
14/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1182	1	1	1	0.00
14/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	228	0	0	0	250.00
14/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	146	0	0	0	8,500.00
14/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	20	0	0	0	2,000.00
14/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	369	0	0	0	50.00
14/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	75	0	0	0	0.00
14/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	264	0	0	0	0.00
14/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	284	0	0	0	0.00
14/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	11	0	0	0	300.00
14/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	188	0	0	0	0.00
14/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	885	1	1	1	0.00
14/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	611	1	1	1	0.00
14/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	3	0	0	0	2,000.00
14/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	19	0	0	0	250.00
14/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	73	0	0	0	0.00
14/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	4	0	0	0	250.00
14/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	38	0	0	0	0.00
14/08/2025	R035 On 05-February-26			Bond Future	9.77	98.6454	98.7132	98.6454	0.00
14/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6137	6	6	6	0.00
14/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4602	5	5	5	2,000.00
14/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6821	7	7	7	2,000.00
14/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13801	14	14	14	0.00
14/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7097	7	7	7	0.00
14/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5599	6	6	6	0.00
14/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3508	3	4	3	250.00
14/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7888	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	297	0	0	0	250.00
14/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	382	0	0	0	0.00
14/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	616	1	1	1	250.00
14/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1237	1	1	1	0.00
14/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	28	0	0	0	2,000.00
14/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	416	0	0	0	0.00
14/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	852	1	1	1	0.00
14/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	518	1	1	1	0.00
14/08/2025	R035 On 07-May-26			Bond Future	9.86	95.9474	96.0167	95.9474	0.00
14/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6293	6	6	6	0.00
14/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5474	5	5	5	0.00
14/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2053	2	2	2	200.00
14/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3590	4	4	4	0.00
14/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1947	2	2	2	200.00
14/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3188	3	3	3	0.00
14/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	1158	1	1	1	200.00
14/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	936	1	1	1	0.00
14/08/2025	R035 On 06-August-26			Bond Future	9.97	97.7074	97.7782	97.7074	0.00
14/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6836	7	7	7	0.00
14/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1138	1	1	1	0.00
14/08/2025	R035 On 05-November-26			Bond Future	10.09	94.8971	94.9695	94.8971	0.00
14/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3159	3	3	3	0.00
14/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3498	4	3	4	0.00
14/08/2025	R038 On 06-November-25			Bond Future	10.31	105.0493	105.1680	105.0493	6,744.00
14/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6568	6	7	6	0.00
14/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5049	5	5	5	1,770.00
14/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13073	13	13	13	0.00
14/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	12	0	0	0	1,770.00
14/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	408	0	0	0	0.00
14/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	219	0	0	0	0.00
14/08/2025	R038 On 05-February-26			Bond Future	10.41	107.0019	107.1228	107.0019	0.00
14/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7485	7	7	7	0.00
14/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	648	1	1	1	0.00
14/08/2025	R038 On 07-May-26			Bond Future	10.52	103.4750	103.5984	103.4750	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
14/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7026	7	7	7	0.00
14/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1277	1	1	1	0.00
14/08/2025	R038 On 06-August-26			Bond Future	10.64	105.3720	105.4979	105.3720	0.00
14/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8566	8	9	8	0.00
14/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1425	1	1	1	0.00
14/08/2025	R038 On 05-November-26			Bond Future	10.78	101.7119	101.8404	101.7119	0.00
14/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3933	4	4	4	0.00
14/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4298	4	4	4	0.00
14/08/2025	R053 On 06-November-25			Bond Future	10.85	108.0551	108.0653	108.0551	25,967.00
14/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8156	8	8	8	0.00
14/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	305	0	0	0	0.00
14/08/2025	R053 On 05-February-26			Bond Future	10.95	110.0636	110.0740	110.0636	0.00
14/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6516	7	7	7	0.00
14/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1776	2	2	2	0.00
14/08/2025	R053 On 07-May-26			Bond Future	11.05	106.2157	106.2265	106.2157	10,000.00
14/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7661	8	8	8	0.00
14/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2209	2	2	2	0.00
14/08/2025	R053 On 06-August-26			Bond Future	11.16	108.1627	108.1741	108.1627	0.00
14/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11171	11	11	11	0.00
14/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2108	2	2	2	0.00
14/08/2025	R053 On 05-November-26			Bond Future	11.28	104.1725	104.1843	104.1725	0.00
14/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5369	5	5	5	0.00
14/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5960	6	6	6	0.00
14/08/2025	R186 On 06-November-25			Bond Future	7.65	107.0583	107.0591	107.0583	103,336.00
14/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	522	1	1	1	0.00
14/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	13	0	0	0	0.00
14/08/2025	R186 On 05-February-26			Bond Future	7.69	103.7435	103.7443	103.7435	0.00
14/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	616	1	1	1	0.00
14/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	4	0	0	0	0.00
14/08/2025	R186 On 07-May-26			Bond Future	7.82	105.6417	105.6427	105.6417	0.00
14/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	513	1	1	1	0.00
14/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R186 On 06-August-26			Bond Future	8.10	102.2739	102.2752	102.2739	0.00
14/08/2025	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
14/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	73	0	0	0	0.00
14/08/2025	R186 On 05-November-26			Bond Future	10.33	104.0408	104.0425	104.0408	0.00
14/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	64	0	0	0	0.00
14/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	321	0	0	0	0.00
14/08/2025	R202 On 06-November-25			Bond Future	276.55	276.2577	276.5477	276.2577	1,033.00
14/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	908	1	1	1	0.00
14/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R202 On 05-February-26			Bond Future	276.42	276.1234	276.4181	276.1234	0.00
14/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
14/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1402	2	1	2	0.00
14/08/2025	R202 On 07-May-26			Bond Future	281.54	281.2418	281.5426	281.2418	0.00
14/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3993	4	4	4	0.00
14/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R202 On 06-August-26			Bond Future	281.35	281.0410	281.3459	281.0410	0.00
14/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2486	2	2	2	0.00
14/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R202 On 05-November-26			Bond Future	286.28	285.9702	286.2816	285.9702	0.00
14/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5822	6	6	6	0.00
14/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R209 On 06-November-25			Bond Future	9.97	76.9381	76.9987	76.9381	20,090.00
14/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6647	7	7	7	0.00
14/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	78	0	0	0	0.00
14/08/2025	R209 On 05-February-26			Bond Future	10.05	78.3682	78.4299	78.3682	0.00
14/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5024	5	5	5	0.00
14/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	606	1	1	1	0.00
14/08/2025	R209 On 07-May-26			Bond Future	10.15	76.6509	76.7139	76.6509	0.00
14/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5500	5	6	5	0.00
14/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	956	1	1	1	0.00
14/08/2025	R209 On 06-August-26			Bond Future	10.25	78.0567	78.1210	78.0567	0.00
14/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6495	6	6	6	0.00
14/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1040	1	1	1	0.00
14/08/2025	R209 On 05-November-26			Bond Future	10.37	76.2567	76.3225	76.2567	0.00
14/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3018	3	3	3	0.00
14/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3283	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R210 On 06-November-25			Bond Future	252.97	252.6565	252.9674	252.6565	1,206.00
14/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	827	1	1	1	0.00
14/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R210 On 05-February-26			Bond Future	257.73	257.4134	257.7302	257.4134	0.00
14/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4630	4	5	4	0.00
14/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R210 On 07-May-26			Bond Future	259.03	258.7054	259.0277	258.7054	0.00
14/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3628	3	4	3	0.00
14/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R210 On 06-August-26			Bond Future	263.84	263.5132	263.8421	263.5132	0.00
14/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4002	4	4	4	0.00
14/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R210 On 05-November-26			Bond Future	264.94	264.6015	264.9352	264.6015	0.00
14/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11605	11	12	11	0.00
14/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
14/08/2025	R213 On 06-November-25			Bond Future	8.49	95.1015	95.1256	95.1015	94,023.00
14/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6070	6	6	6	0.00
14/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	14	0	0	0	0.00
14/08/2025	R213 On 05-February-26			Bond Future	8.55	96.8692	96.8936	96.8692	23.00
14/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5191	5	5	5	0.00
14/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	167	0	0	0	0.00
14/08/2025	R213 On 07-May-26			Bond Future	8.62	95.0903	95.1154	95.0903	0.00
14/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4686	5	5	5	0.00
14/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	415	0	0	0	0.00
14/08/2025	R213 On 06-August-26			Bond Future	8.70	96.8350	96.8608	96.8350	0.00
14/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4119	4	4	4	0.00
14/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	675	1	1	1	0.00
14/08/2025	R213 On 05-November-26			Bond Future	8.81	94.9615	94.9881	94.9615	0.00
14/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1809	2	2	2	0.00
14/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2010	2	2	2	0.00
14/08/2025	R214 On 06-November-25			Bond Future	10.63	70.3611	70.3967	70.3611	36,791.00
14/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5637	6	6	6	0.00
14/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	172	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
14/08/2025	R214 On 05-February-26			Bond Future	10.72	71.6690	71.7052	71.6690	0.00
14/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3972	4	4	4	0.00
14/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1042	1	1	1	0.00
14/08/2025	R214 On 07-May-26			Bond Future	10.82	69.6823	69.7194	69.6823	0.00
14/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5073	5	5	5	0.00
14/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1297	1	1	1	0.00
14/08/2025	R214 On 06-August-26			Bond Future	10.93	70.9606	70.9985	70.9606	0.00
14/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6622	7	7	7	0.00
14/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1249	1	1	1	0.00
14/08/2025	R214 On 05-November-26			Bond Future	11.05	68.8919	68.9307	68.8919	0.00
14/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3266	3	3	3	0.00
14/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3687	4	4	4	0.00
14/08/2025	R248 On 06-November-25			Bond Future	10.93	83.5968	83.6048	83.5968	219,481.00
14/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5686	6	6	6	0.00
14/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	324	0	0	0	0.00
14/08/2025	R248 On 05-February-26			Bond Future	11.04	85.1506	85.1587	85.1506	0.00
14/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4379	4	4	4	0.00
14/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1528	2	2	2	0.00
14/08/2025	R248 On 07-May-26			Bond Future	11.14	82.2690	82.2774	82.2690	260.00
14/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5577	6	6	6	0.00
14/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1779	2	2	2	0.00
14/08/2025	R248 On 06-August-26			Bond Future	11.25	83.7778	83.7866	83.7778	0.00
14/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8436	8	8	8	0.00
14/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1499	2	1	2	0.00
14/08/2025	R248 On 05-November-26			Bond Future	11.37	80.7892	80.7985	80.7892	0.00
14/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4103	4	4	4	0.00
14/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4530	5	5	5	0.00
14/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00