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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2025 TO: 15/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	2029 On 06-November-25			Bond Future	140.92	140.9287	140.9236	140.9287	4,396.00
15/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1134	1	1	1	0.00
15/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2029 On 05-February-26			Bond Future	143.57	143.5820	143.5719	143.5820	0.00
15/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3462	3	3	3	0.00
15/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2029 On 07-May-26			Bond Future	144.78	144.7829	144.7766	144.7829	0.00
15/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2957	3	3	3	0.00
15/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2029 On 06-August-26			Bond Future	147.47	147.4743	147.4677	147.4743	0.00
15/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3368	3	3	3	0.00
15/08/2025	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
15/08/2025	2029 On 05-November-26			Bond Future	148.58	148.5781	148.5764	148.5781	0.00
15/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1016	1	1	1	0.00
15/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2030 On 06-November-25			Bond Future	8.12	101.7179	101.7925	101.7179	139,002.00
15/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	5007	5	5	5	0.00
15/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	4086	4	4	4	300.00
15/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6646	7	7	7	0.00
15/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2785	2	3	2	300.00
15/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	324	0	0	0	0.00
15/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	60	0	0	0	300.00
15/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	713	0	1	0	0.00
15/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	182	0	0	0	0.00
15/08/2025	2030 On 05-February-26			Bond Future	8.16	99.6003	99.6727	99.6003	51,961.00
15/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4913	4	5	4	0.00
15/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	619	0	1	0	0.00
15/08/2025	2030 On 07-May-26			Bond Future	8.23	101.4228	101.4995	101.4228	0.00
15/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	4613	4	5	4	0.00
15/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	1041	0	1	0	0.00
15/08/2025	2030 On 06-August-26			Bond Future	8.31	99.2743	99.3524	99.2743	0.00
15/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	4117	3	4	3	0.00
15/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	1468	1	1	1	0.00
15/08/2025	2030 On 05-November-26			Bond Future	8.41	100.9902	101.0732	100.9902	0.00
15/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	2750	1	3	1	0.00
15/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	2792	2	3	2	0.00
15/08/2025	2031 On 06-November-25			Bond Future	110.40	110.4295	110.3998	110.4295	1,416.00
15/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	746	1	1	1	0.00
15/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	37	0	0	0	0.00
15/08/2025	2031 On 05-February-26			Bond Future	110.09	110.1232	110.0889	110.1232	0.00
15/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	11	0	0	0	0.00
15/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1682	2	2	2	0.00
15/08/2025	2031 On 07-May-26			Bond Future	112.13	112.1644	112.1328	112.1644	0.00
15/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7	0	0	0	0.00
15/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1715	2	2	2	0.00
15/08/2025	2031 On 06-August-26			Bond Future	111.79	111.8212	111.7886	111.8212	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
15/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2021	2	2	2	0.00
15/08/2025	2031 On 05-November-26			Bond Future	113.75	113.7815	113.7523	113.7815	0.00
15/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2262	2	2	2	0.00
15/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2032 On 06-November-25			Bond Future	8.85	98.0244	98.0758	98.0244	137,378.00
15/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7251	7	7	7	0.00
15/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	3565	3	4	3	300.00
15/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	5267	5	5	5	300.00
15/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9129	9	9	9	0.00
15/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	62	0	0	0	300.00
15/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	452	0	0	0	0.00
15/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	996	0	1	0	0.00
15/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	171	0	0	0	0.00
15/08/2025	2032 On 05-February-26			Bond Future	8.92	99.8464	99.8953	99.8464	0.00
15/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	6353	6	6	6	0.00
15/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	888	0	1	0	0.00
15/08/2025	2032 On 07-May-26			Bond Future	9.00	97.5138	97.5666	97.5138	0.00
15/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	6330	5	6	5	0.00
15/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	1467	1	1	1	0.00
15/08/2025	2032 On 06-August-26			Bond Future	9.09	99.3024	99.3561	99.3024	0.00
15/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	6253	5	6	5	0.00
15/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	2015	1	2	1	0.00
15/08/2025	2032 On 05-November-26			Bond Future	9.21	96.8622	96.9202	96.8622	0.00
15/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	4037	2	4	2	0.00
15/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	4227	3	4	3	0.00
15/08/2025	2033 On 06-November-25			Bond Future	132.52	132.3879	132.5208	132.3879	8,060.00
15/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	619	1	1	1	0.00
15/08/2025	2033 On 05-February-26			Bond Future	135.01	134.8805	135.0112	134.8805	0.00
15/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2131	2	2	2	0.00
15/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2033 On 07-May-26			Bond Future	135.96	135.8184	135.9553	135.8184	0.00
15/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	795	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
15/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2033 On 06-August-26			Bond Future	138.48	138.3432	138.4825	138.3432	0.00
15/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4233	4	4	4	0.00
15/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2033 On 05-November-26			Bond Future	139.33	139.1834	139.3297	139.1834	0.00
15/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2070	2	2	2	0.00
15/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2037 On 06-November-25			Bond Future	10.20	91.0640	91.1317	91.0640	184,161.00
15/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8468	8	8	8	0.00
15/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	5638	5	6	5	300.00
15/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11002	11	11	11	0.00
15/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	3707	3	4	3	300.00
15/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	965	0	1	0	0.00
15/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	124	0	0	0	300.00
15/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1922	1	2	1	0.00
15/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	343	0	0	0	0.00
15/08/2025	2037 On 05-February-26			Bond Future	10.30	88.4979	88.5637	88.4979	5.00
15/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	6792	6	7	6	0.00
15/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	5690	4	6	4	1,970.00
15/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	11225	11	11	11	0.00
15/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	9460	9	9	9	0.00
15/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	7412	6	7	6	0.00
15/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	4839	3	5	3	1,930.00
15/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13248	13	13	13	0.00
15/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	7570	7	8	7	1,030.00
15/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	263	0	0	0	1,030.00
15/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	1333	1	1	1	0.00
15/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	1391	1	1	1	1,930.00
15/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	2783	1	3	1	0.00
15/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	797	0	1	0	1,930.00
15/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	483	0	0	0	1,970.00
15/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	2208	1	2	1	0.00
15/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	1642	1	2	1	0.00
15/08/2025	2037 On 07-May-26			Bond Future	10.41	90.1170	90.1866	90.1170	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
15/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	7412	6	7	6	0.00
15/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	11530	11	12	11	0.00
15/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	6158	5	6	5	142.00
15/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	891	0	1	0	142.00
15/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	3075	2	3	2	0.00
15/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	2307	1	2	1	0.00
15/08/2025	2037 On 06-August-26			Bond Future	10.53	87.5101	87.5809	87.5101	0.00
15/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	8709	7	9	7	0.00
15/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	7334	6	7	6	0.00
15/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	5514	4	6	4	0.00
15/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	3779	2	4	2	2,541.00
15/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	4548	3	5	3	2,541.00
15/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	6751	5	7	5	0.00
15/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	3085	2	3	2	2,541.00
15/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	2315	1	2	1	0.00
15/08/2025	2037 On 05-November-26			Bond Future	10.66	89.0214	89.0966	89.0214	0.00
15/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	5467	3	5	3	0.00
15/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	5668	4	6	4	0.00
15/08/2025	2038 On 06-November-25			Bond Future	142.19	142.4146	142.1919	142.4146	2,621.00
15/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1688	1	2	1	0.00
15/08/2025	2038 On 05-February-26			Bond Future	142.70	142.9302	142.6982	142.9302	0.00
15/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	502	0	1	0	0.00
15/08/2025	2038 On 07-May-26			Bond Future	145.35	145.5800	145.3478	145.5800	0.00
15/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	818	1	1	1	0.00
15/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2038 On 06-August-26			Bond Future	145.84	146.0818	145.8449	146.0818	0.00
15/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1125	1	1	1	0.00
15/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2038 On 05-November-26			Bond Future	148.41	148.6445	148.4086	148.6445	0.00
15/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2099	2	2	2	0.00
15/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2040 On 06-November-25			Bond Future	10.66	90.2776	90.4876	90.2776	43,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7916	7	8	7	0.00
15/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	602	0	1	0	0.00
15/08/2025	2040 On 05-February-26			Bond Future	10.76	87.4464	87.6571	87.4464	36,614.00
15/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	6705	5	7	5	0.00
15/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14347	14	14	14	0.00
15/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	8038	7	8	7	475.00
15/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	2986	1	3	1	680.00
15/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	4110	2	4	2	0.00
15/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	5436	4	5	4	0.00
15/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	2973	2	3	2	680.00
15/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	4185	3	4	3	680.00
15/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	5713	4	6	4	0.00
15/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	297	0	0	0	475.00
15/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	1560	1	2	1	0.00
15/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	2168	1	2	1	0.00
15/08/2025	2040 On 07-May-26			Bond Future	10.88	89.0461	89.2633	89.0461	0.00
15/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	7648	6	8	6	0.00
15/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	9763	9	10	9	0.00
15/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	7833	6	8	6	0.00
15/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	4473	2	4	2	1,460.00
15/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	9012	8	9	8	0.00
15/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	11022	10	11	10	0.00
15/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	5746	4	6	4	820.00
15/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	1380	1	1	1	820.00
15/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	2111	1	2	1	820.00
15/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	4218	2	4	2	0.00
15/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	2704	1	3	1	1,460.00
15/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	5605	4	6	4	0.00
15/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	1803	1	2	1	1,460.00
15/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	2811	1	3	1	0.00
15/08/2025	2040 On 06-August-26			Bond Future	11.00	86.1688	86.3899	86.1688	0.00
15/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	9516	8	10	8	0.00
15/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	2560	1	3	1	0.00
15/08/2025	2040 On 05-November-26			Bond Future	11.13	87.6564	87.8845	87.6564	0.00
15/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	5947	4	6	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
15/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	6388	4	6	4	0.00
15/08/2025	2044 On 06-November-25			Bond Future	10.91	85.2846	85.5004	85.2846	129,509.00
15/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	7088	6	7	6	0.00
15/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8870	8	9	8	0.00
15/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7656	7	8	7	0.00
15/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8624	8	9	8	0.00
15/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	6487	6	6	6	0.00
15/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	4363	3	4	3	11,000.00
15/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	1061	0	1	0	11,000.00
15/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	2085	1	2	1	0.00
15/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	531	0	1	0	5,600.00
15/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	730	0	1	0	5,800.00
15/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	489	0	0	0	5,800.00
15/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	876	0	1	0	0.00
15/08/2025	2044 On 05-February-26			Bond Future	11.01	82.4858	82.7026	82.4858	16.00
15/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	6199	5	6	5	0.00
15/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	5076	3	5	3	0.00
15/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	5974	4	6	4	0.00
15/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	1888	0	2	0	9,000.00
15/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	5789	4	6	4	0.00
15/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	3940	2	4	2	9,000.00
15/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	8556	7	9	7	0.00
15/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	2929	2	3	2	9,000.00
15/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	4677	3	5	3	0.00
15/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	2799	1	3	1	4,500.00
15/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	3495	2	3	2	4,500.00
15/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	2649	1	3	1	0.00
15/08/2025	2044 On 07-May-26			Bond Future	11.12	83.9947	84.2180	83.9947	0.00
15/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	7441	6	7	6	0.00
15/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	3175	2	3	2	0.00
15/08/2025	2044 On 06-August-26			Bond Future	11.24	81.1500	81.3774	81.1500	0.00
15/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	9720	8	10	8	0.00
15/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	2672	1	3	1	0.00
15/08/2025	2044 On 05-November-26			Bond Future	11.37	82.5507	82.7850	82.5507	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
15/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	6263	4	6	4	0.00
15/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	6451	4	6	4	0.00
15/08/2025	2046 On 06-November-25			Bond Future	121.14	121.0487	121.1358	121.0487	19,630.00
15/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4274	4	4	4	0.00
15/08/2025	2046 On 05-February-26			Bond Future	123.41	123.3277	123.4122	123.3277	0.00
15/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1762	2	2	2	0.00
15/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2046 On 07-May-26			Bond Future	123.41	123.3179	123.4074	123.3179	0.00
15/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1543	2	2	2	0.00
15/08/2025	2046 On 06-August-26			Bond Future	125.70	125.6095	125.7006	125.6095	0.00
15/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3321	3	3	3	0.00
15/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2046 On 05-November-26			Bond Future	125.58	125.4795	125.5762	125.4795	0.00
15/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	96	0	0	0	0.00
15/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2050 On 06-November-25			Bond Future	122.30	121.9962	122.2950	121.9962	17,837.00
15/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2125	2	2	2	0.00
15/08/2025	2050 On 05-February-26			Bond Future	122.18	121.8804	122.1804	121.8804	0.00
15/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
15/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	640	1	1	1	0.00
15/08/2025	2050 On 07-May-26			Bond Future	124.45	124.1397	124.4490	124.1397	0.00
15/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	379	0	0	0	0.00
15/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2050 On 06-August-26			Bond Future	124.31	123.9912	124.3057	123.9912	0.00
15/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1036	1	1	1	0.00
15/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
15/08/2025	2050 On 05-November-26			Bond Future	126.49	126.1658	126.4903	126.1658	0.00
15/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2650	2	3	2	0.00
15/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/08/2025	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
15/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
15/08/2025	AL37 On 06-November-25			Index Future	1196.64	1195.9210	1196.6390	1195.9210	0.00
15/08/2025	AL37 On 05-February-26			Index Future	1218.84	1218.1490	1218.8380	1218.1490	0.00
15/08/2025	AL37 On 07-May-26			Index Future	1241.19	1240.4550	1241.1920	1240.4550	0.00
15/08/2025	AL37 On 06-August-26			Index Future	1263.75	1262.9990	1263.7480	1262.9990	0.00
15/08/2025	AL37 On 05-November-26			Index Future	1285.97	1285.1680	1285.9730	1285.1680	0.00
15/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
15/08/2025	AL7T On 06-November-25			Index Future	1455.06	1454.1980	1455.0550	1454.1980	0.00
15/08/2025	AL7T On 05-February-26			Index Future	1482.05	1481.2270	1482.0480	1481.2270	0.00
15/08/2025	AL7T On 07-May-26			Index Future	1509.23	1508.3510	1509.2300	1508.3510	0.00
15/08/2025	AL7T On 06-August-26			Index Future	1536.66	1535.7630	1536.6570	1535.7630	0.00
15/08/2025	AL7T On 05-November-26			Index Future	1563.68	1562.7200	1563.6820	1562.7200	0.00
15/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
15/08/2025	ALBI On 06-November-25			Index Future	1233.38	1231.9010	1233.3830	1231.9010	76.00
15/08/2025	ALBI On 05-February-26			Index Future	1256.26	1254.7980	1256.2640	1254.7980	0.00
15/08/2025	ALBI On 07-May-26			Index Future	1279.31	1277.7760	1279.3050	1277.7760	0.00
15/08/2025	ALBI On 06-August-26			Index Future	1302.55	1300.9970	1302.5530	1300.9970	0.00
15/08/2025	ALBI On 05-November-26			Index Future	1325.46	1323.8340	1325.4610	1323.8340	0.00
15/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	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
15/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	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
15/08/2025	ES33 On 06-November-25			Bond Future	10.33	86.1139	86.1933	86.1139	0.00
15/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7543	7	8	7	0.00
15/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES33 On 05-February-26			Bond Future	10.46	87.7353	87.8131	87.7353	0.00
15/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4618	5	5	5	0.00
15/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES33 On 07-May-26			Bond Future	10.59	85.5668	85.6485	85.5668	0.00
15/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4768	5	5	5	0.00
15/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES33 On 06-August-26			Bond Future	10.74	87.1557	87.2389	87.1557	0.00
15/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5370	5	5	5	0.00
15/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES33 On 05-November-26			Bond Future	10.91	84.8898	84.9776	84.8898	0.00
15/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
15/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	351	0	0	0	0.00
15/08/2025	ES42 On 06-November-25			Bond Future	11.19	79.9981	80.3606	79.9981	0.00
15/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7027	7	7	7	0.00
15/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES42 On 05-February-26			Bond Future	11.30	81.5043	81.8708	81.5043	0.00
15/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3271	3	3	3	0.00
15/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES42 On 07-May-26			Bond Future	11.43	78.7501	79.1258	78.7501	0.00
15/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4484	4	4	4	0.00
15/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES42 On 06-August-26			Bond Future	11.56	80.2111	80.5938	80.2111	0.00
15/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6119	6	6	6	0.00
15/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/08/2025	ES42 On 05-November-26			Bond Future	11.70	77.3513	77.7436	77.3513	0.00
15/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
15/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	221	1	0	1	0.00
15/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
15/08/2025	GOVI On 06-November-25			GOVI	1213.43	1212.0880	1213.4270	1212.0880	611.00
15/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1014270	100	101	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
15/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/08/2025	GOVI On 05-February-26			GOVI	1235.94	1234.6160	1235.9380	1234.6160	0.00
15/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	859380	85	86	85	0.00
15/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/08/2025	GOVI On 07-May-26			GOVI	1258.61	1257.2250	1258.6060	1257.2250	42.00
15/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	816060	80	82	80	0.00
15/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/08/2025	GOVI On 06-August-26			GOVI	1281.48	1280.0730	1281.4780	1280.0730	0.00
15/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	924780	91	92	91	0.00
15/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/08/2025	GOVI On 05-November-26			GOVI	1304.02	1302.5420	1304.0150	1302.5420	0.00
15/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	270150	26	27	26	0.00
15/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
15/08/2025	IGOV On 06-November-25			Index Future	391.97	391.8090	391.9670	391.8090	754.00
15/08/2025	IGOV On 05-February-26			Index Future	399.33	399.1850	399.3330	399.1850	0.00
15/08/2025	IGOV On 07-May-26			Index Future	406.75	406.5880	406.7500	406.5880	0.00
15/08/2025	IGOV On 06-August-26			Index Future	414.23	414.0680	414.2330	414.0680	0.00
15/08/2025	IGOV On 05-November-26			Index Future	421.61	421.4260	421.6070	421.4260	0.00
15/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/08/2025	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
15/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/08/2025	R033 On 06-November-25			Bond Future	9.01	106.3676	106.3990	106.3676	13,678.00
15/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7200	7	7	7	0.00
15/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	256	0	0	0	0.00
15/08/2025	R033 On 05-February-26			Bond Future	9.08	108.3447	108.3729	108.3447	0.00
15/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7847	7	8	7	0.00
15/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	683	0	1	0	0.00
15/08/2025	R033 On 07-May-26			Bond Future	9.17	105.2841	105.3160	105.2841	0.00
15/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	7224	7	7	7	0.00
15/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	1197	1	1	1	0.00
15/08/2025	R033 On 06-August-26			Bond Future	9.26	107.2148	107.2472	107.2148	0.00
15/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	6630	6	7	6	0.00
15/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1837	1	2	1	0.00
15/08/2025	R033 On 05-November-26			Bond Future	9.37	104.0287	104.0655	104.0287	0.00
15/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	3743	3	4	3	0.00
15/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	3955	3	4	3	0.00
15/08/2025	R035 On 06-November-25			Bond Future	9.67	96.9119	96.9464	96.9119	118,055.00
15/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8689	8	9	8	0.00
15/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12254	12	12	12	0.00
15/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7531	7	8	7	250.00
15/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9870	10	10	10	0.00
15/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7485	7	7	7	2,000.00
15/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12444	12	12	12	0.00
15/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	3928	3	4	3	300.00
15/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5895	5	6	5	300.00
15/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10919	11	11	11	0.00
15/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	3345	2	3	2	2,000.00
15/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	5189	4	5	4	2,000.00
15/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	5311	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
15/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	4752	4	5	4	0.00
15/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7760	7	8	7	0.00
15/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9775	10	10	10	0.00
15/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	6325	6	6	6	0.00
15/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	5559	5	6	5	0.00
15/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	4182	3	4	3	0.00
15/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	2902	2	3	2	250.00
15/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	367	0	0	0	0.00
15/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	1415	1	1	1	250.00
15/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	2307	1	2	1	0.00
15/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	848	0	1	0	250.00
15/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	637	0	1	0	8,500.00
15/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	161	0	0	0	2,000.00
15/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	1145	0	1	0	50.00
15/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	409	0	0	0	0.00
15/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	930	0	1	0	0.00
15/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	973	0	1	0	0.00
15/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	97	0	0	0	300.00
15/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	748	0	1	0	0.00
15/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1942	1	2	1	0.00
15/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	1556	1	2	1	0.00
15/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	47	0	0	0	2,000.00
15/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	154	0	0	0	250.00
15/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	402	0	0	0	0.00
15/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	52	0	0	0	250.00
15/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	253	0	0	0	0.00
15/08/2025	R035 On 05-February-26			Bond Future	9.76	98.7132	98.7448	98.7132	0.00
15/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	7024	6	7	6	0.00
15/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	5738	5	6	5	2,000.00
15/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	7605	7	8	7	2,000.00
15/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13978	14	14	14	0.00
15/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7842	7	8	7	0.00
15/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	6571	6	7	6	0.00
15/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	4827	4	5	4	250.00
15/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	8527	8	9	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
15/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	905	0	1	0	250.00
15/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	1095	0	1	0	0.00
15/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	1556	1	2	1	250.00
15/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	2524	1	3	1	0.00
15/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	174	0	0	0	2,000.00
15/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	1169	0	1	0	0.00
15/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	1957	1	2	1	0.00
15/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	1373	1	1	1	0.00
15/08/2025	R035 On 07-May-26			Bond Future	9.86	96.0167	96.0518	96.0167	0.00
15/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	7414	6	7	6	0.00
15/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	6729	5	7	5	0.00
15/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	3795	2	4	2	200.00
15/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	5152	4	5	4	0.00
15/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	3473	2	3	2	200.00
15/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	4894	3	5	3	0.00
15/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	2378	1	2	1	200.00
15/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	2022	1	2	1	0.00
15/08/2025	R035 On 06-August-26			Bond Future	9.96	97.7782	97.8140	97.7782	0.00
15/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	8140	7	8	7	0.00
15/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	2407	1	2	1	0.00
15/08/2025	R035 On 05-November-26			Bond Future	10.09	94.9695	95.0092	94.9695	0.00
15/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	5208	3	5	3	0.00
15/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	5507	3	6	3	0.00
15/08/2025	R038 On 06-November-25			Bond Future	10.28	105.1680	105.3586	105.1680	6,744.00
15/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	7319	7	7	7	0.00
15/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	6014	5	6	5	1,770.00
15/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13344	13	13	13	0.00
15/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	93	0	0	0	1,770.00
15/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	1182	0	1	0	0.00
15/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	780	0	1	0	0.00
15/08/2025	R038 On 05-February-26			Bond Future	10.38	107.1228	107.3132	107.1228	0.00
15/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	8521	7	9	7	0.00
15/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	1493	1	1	1	0.00
15/08/2025	R038 On 07-May-26			Bond Future	10.49	103.5984	103.7954	103.5984	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
15/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	8198	7	8	7	0.00
15/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	2251	1	2	1	0.00
15/08/2025	R038 On 06-August-26			Bond Future	10.61	105.4979	105.6985	105.4979	0.00
15/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	9620	9	10	9	0.00
15/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	2278	1	2	1	0.00
15/08/2025	R038 On 05-November-26			Bond Future	10.74	101.8404	102.0482	101.8404	0.00
15/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	5634	4	6	4	0.00
15/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	5792	4	6	4	0.00
15/08/2025	R053 On 06-November-25			Bond Future	10.82	108.0653	108.3600	108.0653	25,967.00
15/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	9298	8	9	8	0.00
15/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	1152	0	1	0	0.00
15/08/2025	R053 On 05-February-26			Bond Future	10.91	110.0740	110.3703	110.0740	0.00
15/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	8453	7	8	7	0.00
15/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	3417	2	3	2	0.00
15/08/2025	R053 On 07-May-26			Bond Future	11.02	106.2265	106.5314	106.2265	10,000.00
15/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	9667	8	10	8	0.00
15/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	3911	2	4	2	0.00
15/08/2025	R053 On 06-August-26			Bond Future	11.12	108.1741	108.4845	108.1741	0.00
15/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	12712	11	13	11	0.00
15/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	3339	2	3	2	0.00
15/08/2025	R053 On 05-November-26			Bond Future	11.24	104.1843	104.5041	104.1843	0.00
15/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	7951	5	8	5	0.00
15/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	8222	6	8	6	0.00
15/08/2025	R186 On 06-November-25			Bond Future	7.65	107.0591	107.0644	107.0591	96,387.00
15/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	694	1	1	1	0.00
15/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	181	0	0	0	0.00
15/08/2025	R186 On 05-February-26			Bond Future	7.69	103.7443	103.7460	103.7443	0.00
15/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	867	1	1	1	0.00
15/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	253	0	0	0	0.00
15/08/2025	R186 On 07-May-26			Bond Future	7.82	105.6427	105.6475	105.6427	0.00
15/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	750	1	1	1	0.00
15/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	233	0	0	0	0.00
15/08/2025	R186 On 06-August-26			Bond Future	8.09	102.2752	102.2801	102.2752	0.00
15/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	423	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
15/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	252	0	0	0	0.00
15/08/2025	R186 On 05-November-26			Bond Future	10.26	104.0425	104.0512	104.0425	0.00
15/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	82	0	0	0	0.00
15/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	330	0	0	0	0.00
15/08/2025	R202 On 06-November-25			Bond Future	276.54	276.5477	276.5426	276.5477	1,033.00
15/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	903	1	1	1	0.00
15/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R202 On 05-February-26			Bond Future	276.40	276.4181	276.4032	276.4181	0.00
15/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
15/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1417	1	1	1	0.00
15/08/2025	R202 On 07-May-26			Bond Future	281.54	281.5426	281.5356	281.5426	0.00
15/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3986	4	4	4	0.00
15/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R202 On 06-August-26			Bond Future	281.34	281.3459	281.3379	281.3459	0.00
15/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2478	2	2	2	0.00
15/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R202 On 05-November-26			Bond Future	286.28	286.2816	286.2832	286.2816	0.00
15/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5823	6	6	6	0.00
15/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R209 On 06-November-25			Bond Future	9.95	76.9987	77.0856	76.9987	20,090.00
15/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6979	7	7	7	0.00
15/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	323	0	0	0	0.00
15/08/2025	R209 On 05-February-26			Bond Future	10.04	78.4299	78.5157	78.4299	0.00
15/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5893	5	6	5	0.00
15/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	1389	1	1	1	0.00
15/08/2025	R209 On 07-May-26			Bond Future	10.13	76.7139	76.8035	76.7139	0.00
15/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	6512	6	7	6	0.00
15/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1879	1	2	1	0.00
15/08/2025	R209 On 06-August-26			Bond Future	10.24	78.1210	78.2123	78.1210	0.00
15/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	7543	6	8	6	0.00
15/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1997	1	2	1	0.00
15/08/2025	R209 On 05-November-26			Bond Future	10.35	76.3225	76.4181	76.3225	0.00
15/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	4758	3	5	3	0.00
15/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	4927	3	5	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
15/08/2025	R210 On 06-November-25			Bond Future	253.02	252.9674	253.0208	252.9674	1,206.00
15/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	881	1	1	1	0.00
15/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R210 On 05-February-26			Bond Future	257.78	257.7302	257.7756	257.7302	0.00
15/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4676	5	5	5	0.00
15/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R210 On 07-May-26			Bond Future	259.08	259.0277	259.0812	259.0277	0.00
15/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3681	4	4	4	0.00
15/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R210 On 06-August-26			Bond Future	263.90	263.8421	263.8964	263.8421	0.00
15/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4056	4	4	4	0.00
15/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R210 On 05-November-26			Bond Future	265.00	264.9352	264.9989	264.9352	0.00
15/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11669	12	12	12	0.00
15/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/08/2025	R213 On 06-November-25			Bond Future	8.48	95.1256	95.1690	95.1256	94,008.00
15/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6248	6	6	6	0.00
15/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	149	0	0	0	0.00
15/08/2025	R213 On 05-February-26			Bond Future	8.54	96.8936	96.9345	96.8936	23.00
15/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5750	5	6	5	0.00
15/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	685	0	1	0	0.00
15/08/2025	R213 On 07-May-26			Bond Future	8.61	95.1154	95.1599	95.1154	0.00
15/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	5531	5	6	5	0.00
15/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	1216	0	1	0	0.00
15/08/2025	R213 On 06-August-26			Bond Future	8.68	96.8608	96.9061	96.8608	0.00
15/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	5227	4	5	4	0.00
15/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	1737	1	2	1	0.00
15/08/2025	R213 On 05-November-26			Bond Future	8.79	94.9881	95.0375	94.9881	0.00
15/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	3371	2	3	2	0.00
15/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	3523	2	4	2	0.00
15/08/2025	R214 On 06-November-25			Bond Future	10.59	70.3967	70.6088	70.3967	36,791.00
15/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	6277	6	6	6	0.00
15/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	601	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
15/08/2025	R214 On 05-February-26			Bond Future	10.69	71.7052	71.9186	71.7052	0.00
15/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	5266	4	5	4	0.00
15/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	2122	1	2	1	0.00
15/08/2025	R214 On 07-May-26			Bond Future	10.78	69.7194	69.9389	69.7194	0.00
15/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	6426	5	6	5	0.00
15/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	2431	1	2	1	0.00
15/08/2025	R214 On 06-August-26			Bond Future	10.89	70.9985	71.2219	70.9985	0.00
15/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	7926	7	8	7	0.00
15/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	2330	1	2	1	0.00
15/08/2025	R214 On 05-November-26			Bond Future	11.01	68.9307	69.1606	68.9307	0.00
15/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	5184	3	5	3	0.00
15/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	5374	4	5	4	0.00
15/08/2025	R248 On 06-November-25			Bond Future	10.90	83.6048	83.8293	83.6048	219,481.00
15/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	6673	6	7	6	0.00
15/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	1086	0	1	0	0.00
15/08/2025	R248 On 05-February-26			Bond Future	11.00	85.1587	85.3845	85.1587	0.00
15/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	6034	4	6	4	0.00
15/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	2957	2	3	2	0.00
15/08/2025	R248 On 07-May-26			Bond Future	11.11	82.2774	82.5098	82.2774	260.00
15/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	7397	6	7	6	0.00
15/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	3367	2	3	2	0.00
15/08/2025	R248 On 06-August-26			Bond Future	11.22	83.7866	84.0232	83.7866	0.00
15/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	9954	8	10	8	0.00
15/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	2780	1	3	1	0.00
15/08/2025	R248 On 05-November-26			Bond Future	11.34	80.7985	81.0422	80.7985	0.00
15/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	6417	4	6	4	0.00
15/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	6600	5	7	5	0.00
15/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00