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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/08/2025 TO: 18/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	2029 On 06-November-25			Bond Future	140.92	140.9236	140.9212	140.9236	4,396.00
18/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1131	1	1	1	0.00
18/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2029 On 05-February-26			Bond Future	143.57	143.5719	143.5694	143.5719	0.00
18/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3459	3	3	3	0.00
18/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2029 On 07-May-26			Bond Future	144.77	144.7766	144.7745	144.7766	0.00
18/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2954	3	3	3	0.00
18/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2029 On 06-August-26			Bond Future	147.47	147.4677	147.4659	147.4677	0.00
18/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3366	3	3	3	0.00
18/08/2025	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
18/08/2025	2029 On 05-November-26			Bond Future	148.58	148.5764	148.5751	148.5764	0.00
18/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1015	1	1	1	0.00
18/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2030 On 06-November-25			Bond Future	8.16	101.7925	101.6455	101.7925	139,002.00
18/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4680	5	5	5	0.00
18/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3626	4	4	4	300.00
18/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6440	7	6	7	0.00
18/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2055	3	2	3	300.00
18/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	11	0	0	0	0.00
18/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
18/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	130	1	0	1	0.00
18/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	2	0	0	0	0.00
18/08/2025	2030 On 05-February-26			Bond Future	8.21	99.6727	99.5230	99.6727	52,861.00
18/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4191	5	4	5	0.00
18/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	47	1	0	1	0.00
18/08/2025	2030 On 07-May-26			Bond Future	8.27	101.4995	101.3472	101.4995	0.00
18/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3599	5	4	5	0.00
18/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	179	1	0	1	0.00
18/08/2025	2030 On 06-August-26			Bond Future	8.36	99.3524	99.1975	99.3524	0.00
18/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2922	4	3	4	0.00
18/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	428	1	0	1	0.00
18/08/2025	2030 On 05-November-26			Bond Future	8.46	101.0732	100.9160	101.0732	0.00
18/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1437	3	1	3	0.00
18/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1637	3	2	3	0.00
18/08/2025	2031 On 06-November-25			Bond Future	110.40	110.3998	110.3987	110.3998	1,416.00
18/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	744	1	1	1	0.00
18/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	36	0	0	0	0.00
18/08/2025	2031 On 05-February-26			Bond Future	110.09	110.0889	110.0878	110.0889	0.00
18/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	11	0	0	0	0.00
18/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1683	2	2	2	0.00
18/08/2025	2031 On 07-May-26			Bond Future	112.13	112.1328	112.1319	112.1328	0.00
18/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7	0	0	0	0.00
18/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1715	2	2	2	0.00
18/08/2025	2031 On 06-August-26			Bond Future	111.79	111.7886	111.7882	111.7886	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
18/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2022	2	2	2	0.00
18/08/2025	2031 On 05-November-26			Bond Future	113.75	113.7523	113.7522	113.7523	0.00
18/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2262	2	2	2	0.00
18/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2032 On 06-November-25			Bond Future	8.88	98.0758	97.9319	98.0758	137,378.00
18/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6939	7	7	7	0.00
18/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2687	4	3	4	300.00
18/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4709	5	5	5	300.00
18/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8924	9	9	9	0.00
18/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
18/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	38	0	0	0	0.00
18/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	262	1	0	1	0.00
18/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	3	0	0	0	0.00
18/08/2025	2032 On 05-February-26			Bond Future	8.95	99.8953	99.7486	99.8953	0.00
18/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5450	6	5	6	0.00
18/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	132	1	0	1	0.00
18/08/2025	2032 On 07-May-26			Bond Future	9.03	97.5666	97.4174	97.5666	0.00
18/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5074	6	5	6	0.00
18/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	360	1	0	1	0.00
18/08/2025	2032 On 06-August-26			Bond Future	9.13	99.3561	99.2044	99.3561	0.00
18/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4721	6	5	6	0.00
18/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	634	2	1	2	0.00
18/08/2025	2032 On 05-November-26			Bond Future	9.24	96.9202	96.7663	96.9202	0.00
18/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2189	4	2	4	0.00
18/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2533	4	3	4	0.00
18/08/2025	2033 On 06-November-25			Bond Future	132.61	132.5208	132.6109	132.5208	8,060.00
18/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	529	1	1	1	0.00
18/08/2025	2033 On 05-February-26			Bond Future	135.10	135.0112	135.1030	135.0112	0.00
18/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2223	2	2	2	0.00
18/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2033 On 07-May-26			Bond Future	136.05	135.9553	136.0492	135.9553	0.00
18/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	889	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
18/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2033 On 06-August-26			Bond Future	138.58	138.4825	138.5785	138.4825	0.00
18/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4328	4	4	4	0.00
18/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2033 On 05-November-26			Bond Future	139.43	139.3297	139.4280	139.3297	0.00
18/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2168	2	2	2	0.00
18/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2037 On 06-November-25			Bond Future	10.24	91.1317	90.9186	91.1317	184,692.00
18/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7934	8	8	8	0.00
18/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4658	6	5	6	300.00
18/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10667	11	11	11	0.00
18/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2406	4	2	4	300.00
18/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	199	1	0	1	0.00
18/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	3	0	0	0	300.00
18/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	834	2	1	2	0.00
18/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	22	0	0	0	0.00
18/08/2025	2037 On 05-February-26			Bond Future	10.34	88.5637	88.3465	88.5637	5.00
18/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5473	7	5	7	0.00
18/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4194	6	4	6	1,970.00
18/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10587	11	11	11	0.00
18/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8596	9	9	9	0.00
18/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6205	7	6	7	0.00
18/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3244	5	3	5	1,930.00
18/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12787	13	13	13	0.00
18/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6392	8	6	8	1,030.00
18/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	18	0	0	0	1,030.00
18/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	372	1	0	1	0.00
18/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	401	1	0	1	1,930.00
18/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1405	3	1	3	0.00
18/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	150	1	0	1	1,930.00
18/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	62	0	0	0	1,970.00
18/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	929	2	1	2	0.00
18/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	540	2	1	2	0.00
18/08/2025	2037 On 07-May-26			Bond Future	10.45	90.1866	89.9657	90.1866	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
18/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5846	7	6	7	0.00
18/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10633	12	11	12	0.00
18/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4418	6	4	6	142.00
18/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	215	1	0	1	142.00
18/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1556	3	2	3	0.00
18/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	962	2	1	2	0.00
18/08/2025	2037 On 06-August-26			Bond Future	10.57	87.5809	87.3562	87.5809	0.00
18/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7240	9	7	9	0.00
18/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5646	7	6	7	0.00
18/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3659	6	4	6	0.00
18/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2105	4	2	4	2,541.00
18/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2918	5	3	5	2,541.00
18/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5302	7	5	7	0.00
18/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1622	3	2	3	2,541.00
18/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1071	2	1	2	0.00
18/08/2025	2037 On 05-November-26			Bond Future	10.70	89.0966	88.8683	89.0966	0.00
18/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3530	5	4	5	0.00
18/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3959	6	4	6	0.00
18/08/2025	2038 On 06-November-25			Bond Future	142.27	142.1919	142.2656	142.1919	2,621.00
18/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1614	2	2	2	0.00
18/08/2025	2038 On 05-February-26			Bond Future	142.77	142.6982	142.7733	142.6982	0.00
18/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	427	1	0	1	0.00
18/08/2025	2038 On 07-May-26			Bond Future	145.42	145.3478	145.4245	145.3478	0.00
18/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	895	1	1	1	0.00
18/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2038 On 06-August-26			Bond Future	145.92	145.8449	145.9237	145.8449	0.00
18/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1204	1	1	1	0.00
18/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2038 On 05-November-26			Bond Future	148.49	148.4086	148.4892	148.4086	0.00
18/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2179	2	2	2	0.00
18/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2040 On 06-November-25			Bond Future	10.70	90.4876	90.1894	90.4876	43,890.00

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18/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7079	8	7	8	0.00
18/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	63	1	0	1	0.00
18/08/2025	2040 On 05-February-26			Bond Future	10.81	87.6571	87.3534	87.6571	36,614.00
18/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5072	7	5	7	0.00
18/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13768	14	14	14	0.00
18/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6634	8	7	8	475.00
18/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1353	3	1	3	680.00
18/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2289	4	2	4	0.00
18/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3638	5	4	5	0.00
18/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1479	3	1	3	680.00
18/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2668	4	3	4	680.00
18/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4383	6	4	6	0.00
18/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	21	0	0	0	475.00
18/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	460	2	0	2	0.00
18/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	839	2	1	2	0.00
18/08/2025	2040 On 07-May-26			Bond Future	10.93	89.2633	88.9542	89.2633	0.00
18/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5792	8	6	8	0.00
18/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8262	10	8	10	0.00
18/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6005	8	6	8	0.00
18/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2517	4	3	4	1,460.00
18/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7376	9	7	9	0.00
18/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9736	11	10	11	0.00
18/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3714	6	4	6	820.00
18/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	403	1	0	1	820.00
18/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	784	2	1	2	820.00
18/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2495	4	2	4	0.00
18/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1185	3	1	3	1,460.00
18/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3958	6	4	6	0.00
18/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	612	2	1	2	1,460.00
18/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1264	3	1	3	0.00
18/08/2025	2040 On 06-August-26			Bond Future	11.05	86.3899	86.0754	86.3899	0.00
18/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7840	10	8	10	0.00
18/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1199	3	1	3	0.00
18/08/2025	2040 On 05-November-26			Bond Future	11.18	87.8845	87.5648	87.8845	0.00
18/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3772	6	4	6	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
18/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4533	6	5	6	0.00
18/08/2025	2044 On 06-November-25			Bond Future	10.94	85.5004	85.2636	85.5004	129,981.00
18/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6106	7	6	7	0.00
18/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8181	9	8	9	0.00
18/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6776	8	7	8	0.00
18/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7900	9	8	9	0.00
18/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5389	6	5	6	0.00
18/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2885	4	3	4	11,000.00
18/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	201	1	0	1	11,000.00
18/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	843	2	1	2	0.00
18/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	44	1	0	1	5,600.00
18/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	87	1	0	1	5,800.00
18/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	37	0	0	0	5,800.00
18/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	131	1	0	1	0.00
18/08/2025	2044 On 05-February-26			Bond Future	11.05	82.7026	82.4614	82.7026	16.00
18/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4460	6	4	6	0.00
18/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3225	5	3	5	0.00
18/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4203	6	4	6	0.00
18/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	671	2	1	2	9,000.00
18/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3997	6	4	6	0.00
18/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2120	4	2	4	9,000.00
18/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7580	9	8	9	0.00
18/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1378	3	1	3	9,000.00
18/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3098	5	3	5	0.00
18/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1269	3	1	3	4,500.00
18/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1886	3	2	3	4,500.00
18/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1151	3	1	3	0.00
18/08/2025	2044 On 07-May-26			Bond Future	11.16	84.2180	83.9725	84.2180	0.00
18/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5511	7	6	7	0.00
18/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1490	3	1	3	0.00
18/08/2025	2044 On 06-August-26			Bond Future	11.28	81.3774	81.1276	81.3774	0.00
18/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8040	10	8	10	0.00
18/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1242	3	1	3	0.00
18/08/2025	2044 On 05-November-26			Bond Future	11.41	82.7850	82.5311	82.7850	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
18/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4055	6	4	6	0.00
18/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4497	6	4	6	0.00
18/08/2025	2046 On 06-November-25			Bond Future	120.78	121.1358	120.7801	121.1358	19,630.00
18/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4630	4	5	4	0.00
18/08/2025	2046 On 05-February-26			Bond Future	123.05	123.4122	123.0498	123.4122	0.00
18/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1400	2	1	2	0.00
18/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2046 On 07-May-26			Bond Future	123.04	123.4074	123.0385	123.4074	0.00
18/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1911	2	2	2	0.00
18/08/2025	2046 On 06-August-26			Bond Future	125.33	125.7006	125.3252	125.7006	0.00
18/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2945	3	3	3	0.00
18/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2046 On 05-November-26			Bond Future	125.19	125.5762	125.1949	125.5762	0.00
18/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	285	0	0	0	0.00
18/08/2025	2050 On 06-November-25			Bond Future	122.30	122.2950	122.2952	122.2950	17,837.00
18/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2125	2	2	2	0.00
18/08/2025	2050 On 05-February-26			Bond Future	122.18	122.1804	122.1805	122.1804	0.00
18/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
18/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	640	1	1	1	0.00
18/08/2025	2050 On 07-May-26			Bond Future	124.45	124.4490	124.4495	124.4490	0.00
18/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	380	0	0	0	0.00
18/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2050 On 06-August-26			Bond Future	124.31	124.3057	124.3066	124.3057	0.00
18/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1037	1	1	1	0.00
18/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
18/08/2025	2050 On 05-November-26			Bond Future	126.49	126.4903	126.4916	126.4903	0.00
18/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2652	3	3	3	0.00
18/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
18/08/2025	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
18/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
18/08/2025	AL37 On 06-November-25			Index Future	1195.03	1196.6390	1195.0310	1196.6390	0.00
18/08/2025	AL37 On 05-February-26			Index Future	1217.20	1218.8380	1217.1990	1218.8380	0.00
18/08/2025	AL37 On 07-May-26			Index Future	1239.53	1241.1920	1239.5310	1241.1920	0.00
18/08/2025	AL37 On 06-August-26			Index Future	1262.06	1263.7480	1262.0640	1263.7480	0.00
18/08/2025	AL37 On 05-November-26			Index Future	1284.27	1285.9730	1284.2720	1285.9730	0.00
18/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
18/08/2025	AL7T On 06-November-25			Index Future	1452.11	1455.0550	1452.1110	1455.0550	0.00
18/08/2025	AL7T On 05-February-26			Index Future	1479.05	1482.0480	1479.0480	1482.0480	0.00
18/08/2025	AL7T On 07-May-26			Index Future	1506.18	1509.2300	1506.1830	1509.2300	0.00
18/08/2025	AL7T On 06-August-26			Index Future	1533.57	1536.6570	1533.5650	1536.6570	0.00
18/08/2025	AL7T On 05-November-26			Index Future	1560.55	1563.6820	1560.5500	1563.6820	0.00
18/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
18/08/2025	ALBI On 06-November-25			Index Future	1231.04	1233.3830	1231.0360	1233.3830	76.00
18/08/2025	ALBI On 05-February-26			Index Future	1253.87	1256.2640	1253.8720	1256.2640	0.00
18/08/2025	ALBI On 07-May-26			Index Future	1276.88	1279.3050	1276.8770	1279.3050	0.00
18/08/2025	ALBI On 06-August-26			Index Future	1300.09	1302.5530	1300.0890	1302.5530	0.00
18/08/2025	ALBI On 05-November-26			Index Future	1322.97	1325.4610	1322.9660	1325.4610	0.00
18/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	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
18/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	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
18/08/2025	ES33 On 06-November-25			Bond Future	10.37	86.1933	86.0262	86.1933	0.00
18/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7376	8	7	8	0.00
18/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES33 On 05-February-26			Bond Future	10.49	87.8131	87.6428	87.8131	0.00
18/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4447	5	4	5	0.00
18/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES33 On 07-May-26			Bond Future	10.63	85.6485	85.4753	85.6485	0.00
18/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4595	5	5	5	0.00
18/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES33 On 06-August-26			Bond Future	10.78	87.2389	87.0627	87.2389	0.00
18/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5194	5	5	5	0.00
18/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES33 On 05-November-26			Bond Future	10.95	84.9776	84.7987	84.9776	0.00
18/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
18/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	530	0	1	0	0.00
18/08/2025	ES42 On 06-November-25			Bond Future	11.23	80.3606	80.0775	80.3606	0.00
18/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6744	7	7	7	0.00
18/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES42 On 05-February-26			Bond Future	11.35	81.8708	81.5823	81.8708	0.00
18/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2983	3	3	3	0.00
18/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES42 On 07-May-26			Bond Future	11.47	79.1258	78.8321	79.1258	0.00
18/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4191	4	4	4	0.00
18/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES42 On 06-August-26			Bond Future	11.61	80.5938	80.2948	80.5938	0.00
18/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5820	6	6	6	0.00
18/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
18/08/2025	ES42 On 05-November-26			Bond Future	11.75	77.7436	77.4397	77.7436	0.00
18/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
18/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	525	0	1	0	0.00
18/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
18/08/2025	GOVI On 06-November-25			GOVI	1211.19	1213.4270	1211.1920	1213.4270	611.00
18/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	991920	101	99	101	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
18/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/08/2025	GOVI On 05-February-26			GOVI	1233.66	1235.9380	1233.6600	1235.9380	0.00
18/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	836600	86	84	86	0.00
18/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/08/2025	GOVI On 07-May-26			GOVI	1256.29	1258.6060	1256.2930	1258.6060	42.00
18/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	792930	82	79	82	0.00
18/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
18/08/2025	GOVI On 06-August-26			GOVI	1279.13	1281.4780	1279.1320	1281.4780	0.00
18/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	901320	92	90	92	0.00
18/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
18/08/2025	GOVI On 05-November-26			GOVI	1301.64	1304.0150	1301.6400	1304.0150	0.00
18/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	246400	27	25	27	0.00
18/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
18/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
18/08/2025	IGOV On 06-November-25			Index Future	391.86	391.9670	391.8560	391.9670	754.00
18/08/2025	IGOV On 05-February-26			Index Future	399.22	399.3330	399.2200	399.3330	0.00
18/08/2025	IGOV On 07-May-26			Index Future	406.64	406.7500	406.6370	406.7500	0.00
18/08/2025	IGOV On 06-August-26			Index Future	414.12	414.2330	414.1200	414.2330	0.00
18/08/2025	IGOV On 05-November-26			Index Future	421.50	421.6070	421.4970	421.6070	0.00
18/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/08/2025	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
18/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/08/2025	R033 On 06-November-25			Bond Future	9.04	106.3990	106.2320	106.3990	27,677.00
18/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6786	7	7	7	0.00
18/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	9	0	0	0	0.00
18/08/2025	R033 On 05-February-26			Bond Future	9.11	108.3729	108.2027	108.3729	0.00
18/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7077	8	7	8	0.00
18/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	84	1	0	1	0.00
18/08/2025	R033 On 07-May-26			Bond Future	9.20	105.3160	105.1429	105.3160	0.00
18/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6152	7	6	7	0.00
18/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	297	1	0	1	0.00
18/08/2025	R033 On 06-August-26			Bond Future	9.30	107.2472	107.0713	107.2472	0.00
18/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5328	7	5	7	0.00
18/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	711	2	1	2	0.00
18/08/2025	R033 On 05-November-26			Bond Future	9.41	104.0655	103.8868	104.0655	0.00
18/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2148	4	2	4	0.00
18/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2538	4	3	4	0.00
18/08/2025	R035 On 06-November-25			Bond Future	9.70	96.9464	96.7426	96.9464	118,055.00
18/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8239	9	8	9	0.00
18/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11998	12	12	12	0.00
18/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6950	8	7	8	250.00
18/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9514	10	10	10	0.00
18/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6898	7	7	7	2,000.00
18/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12193	12	12	12	0.00
18/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2673	4	3	4	300.00
18/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5045	6	5	6	300.00
18/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10619	11	11	11	0.00
18/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	1999	3	2	3	2,000.00
18/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4196	5	4	5	2,000.00
18/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4343	5	4	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
18/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3665	5	4	5	0.00
18/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7209	8	7	8	0.00
18/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9413	10	9	10	0.00
18/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5555	6	6	6	0.00
18/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4642	6	5	6	0.00
18/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2977	4	3	4	0.00
18/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1523	3	2	3	250.00
18/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	20	0	0	0	0.00
18/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	413	1	0	1	250.00
18/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1132	2	1	2	0.00
18/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	135	1	0	1	250.00
18/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	71	1	0	1	8,500.00
18/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	2	0	0	0	2,000.00
18/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	262	1	0	1	50.00
18/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	26	0	0	0	0.00
18/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	166	1	0	1	0.00
18/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	183	1	0	1	0.00
18/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	1	0	0	0	300.00
18/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	102	1	0	1	0.00
18/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	800	2	1	2	0.00
18/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	505	2	1	2	0.00
18/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
18/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	2	0	0	0	250.00
18/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	25	0	0	0	0.00
18/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
18/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	8	0	0	0	0.00
18/08/2025	R035 On 05-February-26			Bond Future	9.80	98.7448	98.5372	98.7448	0.00
18/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5768	7	6	7	0.00
18/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4226	6	4	6	2,000.00
18/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6464	8	6	8	2,000.00
18/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13599	14	14	14	0.00
18/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6746	8	7	8	0.00
18/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5224	7	5	7	0.00
18/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3157	5	3	5	250.00
18/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7551	9	8	9	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
18/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	136	1	0	1	250.00
18/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	206	1	0	1	0.00
18/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	416	2	0	2	250.00
18/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1061	3	1	3	0.00
18/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
18/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	235	1	0	1	0.00
18/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	653	2	1	2	0.00
18/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	325	1	0	1	0.00
18/08/2025	R035 On 07-May-26			Bond Future	9.89	96.0518	95.8407	96.0518	0.00
18/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5851	7	6	7	0.00
18/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5035	7	5	7	0.00
18/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1811	4	2	4	200.00
18/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3205	5	3	5	0.00
18/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1738	3	2	3	200.00
18/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3122	5	3	5	0.00
18/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	895	2	1	2	200.00
18/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	671	2	1	2	0.00
18/08/2025	R035 On 06-August-26			Bond Future	10.00	97.8140	97.5993	97.8140	0.00
18/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6438	8	6	8	0.00
18/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	920	2	1	2	0.00
18/08/2025	R035 On 05-November-26			Bond Future	10.13	95.0092	94.7914	95.0092	0.00
18/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2848	5	3	5	0.00
18/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3365	6	3	6	0.00
18/08/2025	R038 On 06-November-25			Bond Future	10.30	105.3586	105.1828	105.3586	6,744.00
18/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6472	7	6	7	0.00
18/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4924	6	5	6	1,770.00
18/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13077	13	13	13	0.00
18/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	1	0	0	0	1,770.00
18/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	268	1	0	1	0.00
18/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	108	1	0	1	0.00
18/08/2025	R038 On 05-February-26			Bond Future	10.41	107.3132	107.1341	107.3132	0.00
18/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7269	9	7	9	0.00
18/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	420	1	0	1	0.00
18/08/2025	R038 On 07-May-26			Bond Future	10.52	103.7954	103.6133	103.7954	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
18/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6751	8	7	8	0.00
18/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	987	2	1	2	0.00
18/08/2025	R038 On 06-August-26			Bond Future	10.64	105.6985	105.5132	105.6985	0.00
18/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8364	10	8	10	0.00
18/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1208	2	1	2	0.00
18/08/2025	R038 On 05-November-26			Bond Future	10.77	102.0482	101.8601	102.0482	0.00
18/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3759	6	4	6	0.00
18/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4105	6	4	6	0.00
18/08/2025	R053 On 06-November-25			Bond Future	10.86	108.3600	107.9886	108.3600	25,967.00
18/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7962	9	8	9	0.00
18/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	188	1	0	1	0.00
18/08/2025	R053 On 05-February-26			Bond Future	10.96	110.3703	109.9919	110.3703	0.00
18/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6155	8	6	8	0.00
18/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1497	3	1	3	0.00
18/08/2025	R053 On 07-May-26			Bond Future	11.06	106.5314	106.1464	106.5314	10,000.00
18/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7279	10	7	10	0.00
18/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1908	4	2	4	0.00
18/08/2025	R053 On 06-August-26			Bond Future	11.17	108.4845	108.0927	108.4845	0.00
18/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10760	13	11	13	0.00
18/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1778	3	2	3	0.00
18/08/2025	R053 On 05-November-26			Bond Future	11.29	104.5041	104.1059	104.5041	0.00
18/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5229	8	5	8	0.00
18/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5899	8	6	8	0.00
18/08/2025	R186 On 06-November-25			Bond Future	7.63	107.0644	107.0847	107.0644	96,329.00
18/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	540	1	1	1	0.00
18/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	6	0	0	0	0.00
18/08/2025	R186 On 05-February-26			Bond Future	7.67	103.7460	103.7667	103.7460	0.00
18/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	650	1	1	1	0.00
18/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	15	0	0	0	0.00
18/08/2025	R186 On 07-May-26			Bond Future	7.78	105.6475	105.6688	105.6475	0.00
18/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	561	1	1	1	0.00
18/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	22	0	0	0	0.00
18/08/2025	R186 On 06-August-26			Bond Future	8.03	102.2801	102.3020	102.2801	0.00
18/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	263	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
18/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	70	0	0	0	0.00
18/08/2025	R186 On 05-November-26			Bond Future	10.06	104.0512	104.0738	104.0512	0.00
18/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
18/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	254	0	0	0	0.00
18/08/2025	R202 On 06-November-25			Bond Future	276.54	276.5426	276.5427	276.5426	1,033.00
18/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	903	1	1	1	0.00
18/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R202 On 05-February-26			Bond Future	276.40	276.4032	276.4034	276.4032	0.00
18/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
18/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1417	1	1	1	0.00
18/08/2025	R202 On 07-May-26			Bond Future	281.54	281.5356	281.5364	281.5356	0.00
18/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3986	4	4	4	0.00
18/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R202 On 06-August-26			Bond Future	281.34	281.3379	281.3398	281.3379	0.00
18/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2480	2	2	2	0.00
18/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R202 On 05-November-26			Bond Future	286.29	286.2832	286.2861	286.2832	0.00
18/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5826	6	6	6	0.00
18/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R209 On 06-November-25			Bond Future	9.99	77.0856	76.8976	77.0856	19,430.00
18/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6496	7	6	7	0.00
18/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	27	0	0	0	0.00
18/08/2025	R209 On 05-February-26			Bond Future	10.07	78.5157	78.3242	78.5157	0.00
18/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4770	6	5	6	0.00
18/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	457	1	0	1	0.00
18/08/2025	R209 On 07-May-26			Bond Future	10.17	76.8035	76.6087	76.8035	0.00
18/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5223	7	5	7	0.00
18/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	784	2	1	2	0.00
18/08/2025	R209 On 06-August-26			Bond Future	10.28	78.2123	78.0141	78.2123	0.00
18/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6275	8	6	8	0.00
18/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	928	2	1	2	0.00
18/08/2025	R209 On 05-November-26			Bond Future	10.39	76.4181	76.2167	76.4181	0.00
18/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2995	5	3	5	0.00
18/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3365	5	3	5	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
18/08/2025	R210 On 06-November-25			Bond Future	253.02	253.0208	253.0157	253.0208	1,206.00
18/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	876	1	1	1	0.00
18/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R210 On 05-February-26			Bond Future	257.77	257.7756	257.7704	257.7756	0.00
18/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4670	5	5	5	0.00
18/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R210 On 07-May-26			Bond Future	259.08	259.0812	259.0765	259.0812	0.00
18/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3677	4	4	4	0.00
18/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R210 On 06-August-26			Bond Future	263.89	263.8964	263.8923	263.8964	0.00
18/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4052	4	4	4	0.00
18/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R210 On 05-November-26			Bond Future	265.00	264.9989	264.9960	264.9989	0.00
18/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11666	12	12	12	0.00
18/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
18/08/2025	R213 On 06-November-25			Bond Future	8.51	95.1690	95.0454	95.1690	94,070.00
18/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5976	6	6	6	0.00
18/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
18/08/2025	R213 On 05-February-26			Bond Future	8.57	96.9345	96.8086	96.9345	23.00
18/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4982	6	5	6	0.00
18/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	43	1	0	1	0.00
18/08/2025	R213 On 07-May-26			Bond Future	8.64	95.1599	95.0318	95.1599	0.00
18/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4360	6	4	6	0.00
18/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	173	1	0	1	0.00
18/08/2025	R213 On 06-August-26			Bond Future	8.72	96.9061	96.7760	96.9061	0.00
18/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3747	5	4	5	0.00
18/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	387	2	0	2	0.00
18/08/2025	R213 On 05-November-26			Bond Future	8.83	95.0375	94.9056	95.0375	0.00
18/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1489	3	1	3	0.00
18/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1773	4	2	4	0.00
18/08/2025	R214 On 06-November-25			Bond Future	10.64	70.6088	70.3513	70.6088	36,456.00
18/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5504	6	6	6	0.00
18/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	85	1	0	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
18/08/2025	R214 On 05-February-26			Bond Future	10.73	71.9186	71.6564	71.9186	0.00
18/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3784	5	4	5	0.00
18/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	903	2	1	2	0.00
18/08/2025	R214 On 07-May-26			Bond Future	10.83	69.9389	69.6721	69.9389	0.00
18/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4841	6	5	6	0.00
18/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1113	2	1	2	0.00
18/08/2025	R214 On 06-August-26			Bond Future	10.94	71.2219	70.9505	71.2219	0.00
18/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6467	8	6	8	0.00
18/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1142	2	1	2	0.00
18/08/2025	R214 On 05-November-26			Bond Future	11.06	69.1606	68.8847	69.1606	0.00
18/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3184	5	3	5	0.00
18/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3651	5	4	5	0.00
18/08/2025	R248 On 06-November-25			Bond Future	10.94	83.8293	83.5506	83.8293	219,481.00
18/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5533	7	6	7	0.00
18/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	224	1	0	1	0.00
18/08/2025	R248 On 05-February-26			Bond Future	11.04	85.3845	85.1006	85.3845	0.00
18/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4150	6	4	6	0.00
18/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1357	3	1	3	0.00
18/08/2025	R248 On 07-May-26			Bond Future	11.15	82.5098	82.2209	82.5098	260.00
18/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5415	7	5	7	0.00
18/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1674	3	2	3	0.00
18/08/2025	R248 On 06-August-26			Bond Future	11.26	84.0232	83.7294	84.0232	0.00
18/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8277	10	8	10	0.00
18/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1397	3	1	3	0.00
18/08/2025	R248 On 05-November-26			Bond Future	11.38	81.0422	80.7436	81.0422	0.00
18/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4035	6	4	6	0.00
18/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4516	7	5	7	0.00
18/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00