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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/08/2025 TO: 19/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	2029 On 06-November-25			Bond Future	140.87	140.9212	140.8705	140.9212	4,396.00
19/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1080	1	1	1	0.00
19/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2029 On 05-February-26			Bond Future	143.52	143.5694	143.5177	143.5694	0.00
19/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3408	3	3	3	0.00
19/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2029 On 07-May-26			Bond Future	144.72	144.7745	144.7224	144.7745	0.00
19/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2902	3	3	3	0.00
19/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2029 On 06-August-26			Bond Future	147.41	147.4659	147.4132	147.4659	0.00
19/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3313	3	3	3	0.00
19/08/2025	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
19/08/2025	2029 On 05-November-26			Bond Future	148.52	148.5751	148.5227	148.5751	0.00
19/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	963	1	1	1	0.00
19/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2030 On 06-November-25			Bond Future	8.18	101.6455	101.5918	101.6455	139,002.00
19/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4626	5	5	5	0.00
19/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3573	4	4	4	300.00
19/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6386	6	6	6	0.00
19/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2007	2	2	2	300.00
19/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	11	0	0	0	0.00
19/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
19/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	136	0	0	0	0.00
19/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	2	0	0	0	0.00
19/08/2025	2030 On 05-February-26			Bond Future	8.22	99.5230	99.4682	99.5230	52,861.00
19/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4138	4	4	4	0.00
19/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	48	0	0	0	0.00
19/08/2025	2030 On 07-May-26			Bond Future	8.29	101.3472	101.2917	101.3472	0.00
19/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3549	4	4	4	0.00
19/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	185	0	0	0	0.00
19/08/2025	2030 On 06-August-26			Bond Future	8.38	99.1975	99.1412	99.1975	0.00
19/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2877	3	3	3	0.00
19/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	439	0	0	0	0.00
19/08/2025	2030 On 05-November-26			Bond Future	8.48	100.9160	100.8591	100.9160	0.00
19/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1408	1	1	1	0.00
19/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1665	2	2	2	0.00
19/08/2025	2031 On 06-November-25			Bond Future	110.40	110.3987	110.3975	110.3987	1,416.00
19/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	742	1	1	1	0.00
19/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	35	0	0	0	0.00
19/08/2025	2031 On 05-February-26			Bond Future	110.09	110.0878	110.0869	110.0878	0.00
19/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	11	0	0	0	0.00
19/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1684	2	2	2	0.00
19/08/2025	2031 On 07-May-26			Bond Future	112.13	112.1319	112.1312	112.1319	0.00
19/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7	0	0	0	0.00
19/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1716	2	2	2	0.00
19/08/2025	2031 On 06-August-26			Bond Future	111.79	111.7882	111.7883	111.7882	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
19/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2022	2	2	2	0.00
19/08/2025	2031 On 05-November-26			Bond Future	113.75	113.7522	113.7528	113.7522	0.00
19/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2263	2	2	2	0.00
19/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2032 On 06-November-25			Bond Future	8.89	97.9319	97.8620	97.9319	154,561.00
19/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6869	7	7	7	0.00
19/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2626	3	3	3	300.00
19/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4640	5	5	5	300.00
19/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8854	9	9	9	0.00
19/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
19/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	39	0	0	0	0.00
19/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	270	0	0	0	0.00
19/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	3	0	0	0	0.00
19/08/2025	2032 On 05-February-26			Bond Future	8.97	99.7486	99.6775	99.7486	0.00
19/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5382	5	5	5	0.00
19/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	135	0	0	0	0.00
19/08/2025	2032 On 07-May-26			Bond Future	9.05	97.4174	97.3451	97.4174	0.00
19/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5010	5	5	5	0.00
19/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	368	0	0	0	0.00
19/08/2025	2032 On 06-August-26			Bond Future	9.14	99.2044	99.1311	99.2044	0.00
19/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4661	5	5	5	0.00
19/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	647	1	1	1	0.00
19/08/2025	2032 On 05-November-26			Bond Future	9.26	96.7663	96.6920	96.7663	0.00
19/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2150	2	2	2	0.00
19/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2568	3	3	3	0.00
19/08/2025	2033 On 06-November-25			Bond Future	132.88	132.6109	132.8822	132.6109	8,060.00
19/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	258	1	0	1	0.00
19/08/2025	2033 On 05-February-26			Bond Future	135.38	135.1030	135.3793	135.1030	0.00
19/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2499	2	2	2	0.00
19/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2033 On 07-May-26			Bond Future	136.33	136.0492	136.3312	136.0492	0.00
19/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1171	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
19/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2033 On 06-August-26			Bond Future	138.87	138.5785	138.8661	138.5785	0.00
19/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4616	4	5	4	0.00
19/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2033 On 05-November-26			Bond Future	139.72	139.4280	139.7217	139.4280	0.00
19/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2462	2	2	2	0.00
19/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2037 On 06-November-25			Bond Future	10.25	90.9186	90.8626	90.9186	184,725.00
19/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7877	8	8	8	0.00
19/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4604	5	5	5	300.00
19/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10611	11	11	11	0.00
19/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2360	2	2	2	300.00
19/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	200	0	0	0	0.00
19/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	3	0	0	0	300.00
19/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	844	1	1	1	0.00
19/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	22	0	0	0	0.00
19/08/2025	2037 On 05-February-26			Bond Future	10.35	88.3465	88.2895	88.3465	5.00
19/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5422	5	5	5	0.00
19/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4147	4	4	4	1,970.00
19/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10531	11	11	11	0.00
19/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8540	9	9	9	0.00
19/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6152	6	6	6	0.00
19/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3201	3	3	3	1,930.00
19/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12730	13	13	13	0.00
19/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6339	6	6	6	1,030.00
19/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	18	0	0	0	1,030.00
19/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	376	0	0	0	0.00
19/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	405	0	0	0	1,930.00
19/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1419	1	1	1	0.00
19/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	151	0	0	0	1,930.00
19/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	63	0	0	0	1,970.00
19/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	939	1	1	1	0.00
19/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	546	1	1	1	0.00
19/08/2025	2037 On 07-May-26			Bond Future	10.46	89.9657	89.9077	89.9657	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
19/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5797	6	6	6	0.00
19/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10577	11	11	11	0.00
19/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4374	4	4	4	142.00
19/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	216	0	0	0	142.00
19/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1570	2	2	2	0.00
19/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	971	1	1	1	0.00
19/08/2025	2037 On 06-August-26			Bond Future	10.58	87.3562	87.2974	87.3562	0.00
19/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7190	7	7	7	0.00
19/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5600	6	6	6	0.00
19/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3622	4	4	4	0.00
19/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2079	2	2	2	2,541.00
19/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2940	3	3	3	2,541.00
19/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5334	5	5	5	0.00
19/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1635	2	2	2	2,541.00
19/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1080	1	1	1	0.00
19/08/2025	2037 On 05-November-26			Bond Future	10.71	88.8683	88.8088	88.8683	0.00
19/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3496	4	3	4	0.00
19/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3984	4	4	4	0.00
19/08/2025	2038 On 06-November-25			Bond Future	142.27	142.2656	142.2658	142.2656	2,621.00
19/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1614	2	2	2	0.00
19/08/2025	2038 On 05-February-26			Bond Future	142.77	142.7733	142.7739	142.7733	0.00
19/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	426	0	0	0	0.00
19/08/2025	2038 On 07-May-26			Bond Future	145.43	145.4245	145.4254	145.4245	0.00
19/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	895	1	1	1	0.00
19/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2038 On 06-August-26			Bond Future	145.93	145.9237	145.9255	145.9237	0.00
19/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1205	1	1	1	0.00
19/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2038 On 05-November-26			Bond Future	148.49	148.4892	148.4915	148.4892	0.00
19/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2182	2	2	2	0.00
19/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2040 On 06-November-25			Bond Future	10.71	90.1894	90.1293	90.1894	43,890.00

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19/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7019	7	7	7	0.00
19/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	63	0	0	0	0.00
19/08/2025	2040 On 05-February-26			Bond Future	10.82	87.3534	87.2921	87.3534	36,614.00
19/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5020	5	5	5	0.00
19/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13707	14	14	14	0.00
19/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6577	7	7	7	475.00
19/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1326	1	1	1	680.00
19/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2252	2	2	2	0.00
19/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3592	4	4	4	0.00
19/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1494	1	1	1	680.00
19/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2692	3	3	3	680.00
19/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4417	4	4	4	0.00
19/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	22	0	0	0	475.00
19/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	464	0	0	0	0.00
19/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	848	1	1	1	0.00
19/08/2025	2040 On 07-May-26			Bond Future	10.94	88.9542	88.8920	88.9542	0.00
19/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5741	6	6	6	0.00
19/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8206	8	8	8	0.00
19/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	5953	6	6	6	0.00
19/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2483	3	2	3	1,460.00
19/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7321	7	7	7	0.00
19/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9678	10	10	10	0.00
19/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3673	4	4	4	820.00
19/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	407	0	0	0	820.00
19/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	791	1	1	1	820.00
19/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2516	2	3	2	0.00
19/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1196	1	1	1	1,460.00
19/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3987	4	4	4	0.00
19/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	617	1	1	1	1,460.00
19/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1275	1	1	1	0.00
19/08/2025	2040 On 06-August-26			Bond Future	11.06	86.0754	86.0123	86.0754	0.00
19/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7787	8	8	8	0.00
19/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1208	1	1	1	0.00
19/08/2025	2040 On 05-November-26			Bond Future	11.20	87.5648	87.5009	87.5648	0.00
19/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3736	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4561	5	5	5	0.00
19/08/2025	2044 On 06-November-25			Bond Future	10.96	85.2636	85.1321	85.2636	129,981.00
19/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	5980	6	6	6	0.00
19/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8051	8	8	8	0.00
19/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6648	7	7	7	0.00
19/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7771	8	8	8	0.00
19/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5267	5	5	5	0.00
19/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2784	3	3	3	11,000.00
19/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	209	0	0	0	11,000.00
19/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	875	1	1	1	0.00
19/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	46	0	0	0	5,600.00
19/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	90	0	0	0	5,800.00
19/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	39	0	0	0	5,800.00
19/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	137	0	0	0	0.00
19/08/2025	2044 On 05-February-26			Bond Future	11.07	82.4614	82.3275	82.4614	16.00
19/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4358	4	4	4	0.00
19/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3139	3	3	3	0.00
19/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4103	4	4	4	0.00
19/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	642	1	1	1	9,000.00
19/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3900	4	4	4	0.00
19/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2052	2	2	2	9,000.00
19/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7685	8	8	8	0.00
19/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1415	1	1	1	9,000.00
19/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3164	3	3	3	0.00
19/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1304	1	1	1	4,500.00
19/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1933	2	2	2	4,500.00
19/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1183	1	1	1	0.00
19/08/2025	2044 On 07-May-26			Bond Future	11.18	83.9725	83.8363	83.9725	0.00
19/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5409	6	5	6	0.00
19/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1524	1	2	1	0.00
19/08/2025	2044 On 06-August-26			Bond Future	11.30	81.1276	80.9891	81.1276	0.00
19/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	7928	8	8	8	0.00
19/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1268	1	1	1	0.00
19/08/2025	2044 On 05-November-26			Bond Future	11.43	82.5311	82.3905	82.5311	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
19/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3979	4	4	4	0.00
19/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4562	4	5	4	0.00
19/08/2025	2046 On 06-November-25			Bond Future	120.78	120.7801	120.7805	120.7801	19,630.00
19/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4630	5	5	5	0.00
19/08/2025	2046 On 05-February-26			Bond Future	123.05	123.0498	123.0503	123.0498	0.00
19/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1400	1	1	1	0.00
19/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2046 On 07-May-26			Bond Future	123.04	123.0385	123.0396	123.0385	0.00
19/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1910	2	2	2	0.00
19/08/2025	2046 On 06-August-26			Bond Future	125.33	125.3252	125.3266	125.3252	0.00
19/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2947	3	3	3	0.00
19/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2046 On 05-November-26			Bond Future	125.20	125.1949	125.1977	125.1949	0.00
19/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	282	0	0	0	0.00
19/08/2025	2050 On 06-November-25			Bond Future	122.30	122.2952	122.2953	122.2952	17,837.00
19/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2125	2	2	2	0.00
19/08/2025	2050 On 05-February-26			Bond Future	122.18	122.1805	122.1808	122.1805	0.00
19/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
19/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	639	1	1	1	0.00
19/08/2025	2050 On 07-May-26			Bond Future	124.45	124.4495	124.4499	124.4495	0.00
19/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	380	0	0	0	0.00
19/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2050 On 06-August-26			Bond Future	124.31	124.3066	124.3079	124.3066	0.00
19/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1038	1	1	1	0.00
19/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
19/08/2025	2050 On 05-November-26			Bond Future	126.49	126.4916	126.4933	126.4916	0.00
19/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2653	3	3	3	0.00
19/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
19/08/2025	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
19/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
19/08/2025	AL37 On 06-November-25			Index Future	1194.32	1195.0310	1194.3160	1195.0310	0.00
19/08/2025	AL37 On 05-February-26			Index Future	1216.47	1217.1990	1216.4700	1217.1990	0.00
19/08/2025	AL37 On 07-May-26			Index Future	1238.79	1239.5310	1238.7910	1239.5310	0.00
19/08/2025	AL37 On 06-August-26			Index Future	1261.31	1262.0640	1261.3140	1262.0640	0.00
19/08/2025	AL37 On 05-November-26			Index Future	1283.51	1284.2720	1283.5130	1284.2720	0.00
19/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
19/08/2025	AL7T On 06-November-25			Index Future	1451.07	1452.1110	1451.0650	1452.1110	0.00
19/08/2025	AL7T On 05-February-26			Index Future	1477.98	1479.0480	1477.9830	1479.0480	0.00
19/08/2025	AL7T On 07-May-26			Index Future	1505.10	1506.1830	1505.1010	1506.1830	0.00
19/08/2025	AL7T On 06-August-26			Index Future	1532.47	1533.5650	1532.4660	1533.5650	0.00
19/08/2025	AL7T On 05-November-26			Index Future	1559.44	1560.5500	1559.4370	1560.5500	0.00
19/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
19/08/2025	ALBI On 06-November-25			Index Future	1229.96	1231.0360	1229.9580	1231.0360	76.00
19/08/2025	ALBI On 05-February-26			Index Future	1252.77	1253.8720	1252.7740	1253.8720	0.00
19/08/2025	ALBI On 07-May-26			Index Future	1275.76	1276.8770	1275.7610	1276.8770	0.00
19/08/2025	ALBI On 06-August-26			Index Future	1298.96	1300.0890	1298.9560	1300.0890	0.00
19/08/2025	ALBI On 05-November-26			Index Future	1321.82	1322.9660	1321.8170	1322.9660	0.00
19/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	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
19/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	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
19/08/2025	ES33 On 06-November-25			Bond Future	10.36	86.0262	86.0575	86.0262	0.00
19/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7407	7	7	7	0.00
19/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES33 On 05-February-26			Bond Future	10.49	87.6428	87.6747	87.6428	0.00
19/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4479	4	4	4	0.00
19/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES33 On 07-May-26			Bond Future	10.62	85.4753	85.5080	85.4753	0.00
19/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4627	5	5	5	0.00
19/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES33 On 06-August-26			Bond Future	10.77	87.0627	87.0962	87.0627	0.00
19/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5228	5	5	5	0.00
19/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES33 On 05-November-26			Bond Future	10.95	84.7987	84.8330	84.7987	0.00
19/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
19/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	495	1	0	1	0.00
19/08/2025	ES42 On 06-November-25			Bond Future	11.25	80.0775	79.9889	80.0775	0.00
19/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6655	7	7	7	0.00
19/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES42 On 05-February-26			Bond Future	11.36	81.5823	81.4921	81.5823	0.00
19/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2892	3	3	3	0.00
19/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES42 On 07-May-26			Bond Future	11.49	78.8321	78.7403	78.8321	0.00
19/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4099	4	4	4	0.00
19/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES42 On 06-August-26			Bond Future	11.62	80.2948	80.2015	80.2948	0.00
19/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5727	6	6	6	0.00
19/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/08/2025	ES42 On 05-November-26			Bond Future	11.77	77.4397	77.3451	77.4397	0.00
19/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
19/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	620	1	1	1	0.00
19/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
19/08/2025	GOVI On 06-November-25			GOVI	1210.15	1211.1920	1210.1480	1211.1920	610.00
19/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	981480	99	98	99	0.00

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19/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/08/2025	GOVI On 05-February-26			GOVI	1232.60	1233.6600	1232.5960	1233.6600	0.00
19/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	825960	84	83	84	0.00
19/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/08/2025	GOVI On 07-May-26			GOVI	1255.21	1256.2930	1255.2130	1256.2930	42.00
19/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	782130	79	78	79	0.00
19/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/08/2025	GOVI On 06-August-26			GOVI	1278.04	1279.1320	1278.0350	1279.1320	0.00
19/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	890350	90	89	90	0.00
19/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/08/2025	GOVI On 05-November-26			GOVI	1300.53	1301.6400	1300.5280	1301.6400	0.00
19/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	235280	25	24	25	0.00
19/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
19/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
19/08/2025	IGOV On 06-November-25			Index Future	392.00	391.8560	392.0000	391.8560	754.00
19/08/2025	IGOV On 05-February-26			Index Future	399.37	399.2200	399.3670	399.2200	0.00
19/08/2025	IGOV On 07-May-26			Index Future	406.79	406.6370	406.7870	406.6370	0.00
19/08/2025	IGOV On 06-August-26			Index Future	414.27	414.1200	414.2740	414.1200	0.00
19/08/2025	IGOV On 05-November-26			Index Future	421.66	421.4970	421.6550	421.4970	0.00
19/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/08/2025	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
19/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/08/2025	R033 On 06-November-25			Bond Future	9.05	106.2320	106.1511	106.2320	28,586.00
19/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6705	7	7	7	0.00
19/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	9	0	0	0	0.00
19/08/2025	R033 On 05-February-26			Bond Future	9.13	108.2027	108.1203	108.2027	0.00
19/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6997	7	7	7	0.00
19/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	86	0	0	0	0.00
19/08/2025	R033 On 07-May-26			Bond Future	9.22	105.1429	105.0592	105.1429	0.00
19/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6076	6	6	6	0.00
19/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	305	0	0	0	0.00
19/08/2025	R033 On 06-August-26			Bond Future	9.31	107.0713	106.9863	107.0713	0.00
19/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5258	5	5	5	0.00
19/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	726	1	1	1	0.00
19/08/2025	R033 On 05-November-26			Bond Future	9.43	103.8868	103.8007	103.8868	0.00
19/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2104	2	2	2	0.00
19/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2580	3	3	3	0.00
19/08/2025	R035 On 06-November-25			Bond Future	9.72	96.7426	96.6575	96.7426	119,473.00
19/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8154	8	8	8	0.00
19/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11913	12	12	12	0.00
19/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6865	7	7	7	250.00
19/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9429	10	9	10	0.00
19/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6814	7	7	7	2,000.00
19/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12107	12	12	12	0.00
19/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2603	3	3	3	300.00
19/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4963	5	5	5	300.00
19/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10534	11	11	11	0.00
19/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	1937	2	2	2	2,000.00
19/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4116	4	4	4	2,000.00
19/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4263	4	4	4	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3588	4	4	4	0.00
19/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7124	7	7	7	0.00
19/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9328	9	9	9	0.00
19/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5472	6	5	6	0.00
19/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4561	5	5	5	0.00
19/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2904	3	3	3	0.00
19/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1468	2	1	2	250.00
19/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	21	0	0	0	0.00
19/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	425	0	0	0	250.00
19/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1162	1	1	1	0.00
19/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	139	0	0	0	250.00
19/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	73	0	0	0	8,500.00
19/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	2	0	0	0	2,000.00
19/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	270	0	0	0	50.00
19/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	26	0	0	0	0.00
19/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	171	0	0	0	0.00
19/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	189	0	0	0	0.00
19/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	1	0	0	0	300.00
19/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	105	0	0	0	0.00
19/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	823	1	1	1	0.00
19/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	519	1	1	1	0.00
19/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
19/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	2	0	0	0	250.00
19/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	25	0	0	0	0.00
19/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
19/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	8	0	0	0	0.00
19/08/2025	R035 On 05-February-26			Bond Future	9.81	98.5372	98.4506	98.5372	0.00
19/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5689	6	6	6	0.00
19/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4155	4	4	4	2,000.00
19/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6383	6	6	6	2,000.00
19/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13512	14	14	14	0.00
19/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6665	7	7	7	0.00
19/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5148	5	5	5	0.00
19/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3093	3	3	3	250.00
19/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7467	8	7	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
19/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	139	0	0	0	250.00
19/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	212	0	0	0	0.00
19/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	427	0	0	0	250.00
19/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1084	1	1	1	0.00
19/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
19/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	241	0	0	0	0.00
19/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	668	1	1	1	0.00
19/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	333	0	0	0	0.00
19/08/2025	R035 On 07-May-26			Bond Future	9.91	95.8407	95.7526	95.8407	0.00
19/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5777	6	6	6	0.00
19/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	4964	5	5	5	0.00
19/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3147	3	3	3	0.00
19/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1769	2	2	2	200.00
19/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5164	5	5	5	0.00
19/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	1885	2	2	2	350.00
19/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3312	3	3	3	0.00
19/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1661	2	2	2	350.00
19/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	3001	3	3	3	0.00
19/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	850	1	1	1	350.00
19/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1768	2	2	2	200.00
19/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3168	3	3	3	0.00
19/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	913	1	1	1	200.00
19/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	684	1	1	1	0.00
19/08/2025	R035 On 06-August-26			Bond Future	10.02	97.5993	97.5098	97.5993	0.00
19/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6365	6	6	6	0.00
19/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	936	1	1	1	0.00
19/08/2025	R035 On 05-November-26			Bond Future	10.14	94.7914	94.7007	94.7914	0.00
19/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2800	3	3	3	0.00
19/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3408	3	3	3	0.00
19/08/2025	R038 On 06-November-25			Bond Future	10.31	105.1828	105.1543	105.1828	6,744.00
19/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6442	6	6	6	0.00
19/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4893	5	5	5	1,770.00
19/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13049	13	13	13	0.00
19/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	1	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	266	0	0	0	0.00
19/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	107	0	0	0	0.00
19/08/2025	R038 On 05-February-26			Bond Future	10.41	107.1341	107.1051	107.1341	0.00
19/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7240	7	7	7	0.00
19/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	420	0	0	0	0.00
19/08/2025	R038 On 07-May-26			Bond Future	10.52	103.6133	103.5840	103.6133	0.00
19/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6723	7	7	7	0.00
19/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	988	1	1	1	0.00
19/08/2025	R038 On 06-August-26			Bond Future	10.64	105.5132	105.4837	105.5132	0.00
19/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8337	8	8	8	0.00
19/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1210	1	1	1	0.00
19/08/2025	R038 On 05-November-26			Bond Future	10.78	101.8601	101.8304	101.8601	0.00
19/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3740	4	4	4	0.00
19/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4115	4	4	4	0.00
19/08/2025	R053 On 06-November-25			Bond Future	10.88	107.9886	107.7617	107.9886	25,967.00
19/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7747	8	8	8	0.00
19/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	200	0	0	0	0.00
19/08/2025	R053 On 05-February-26			Bond Future	10.98	109.9919	109.7608	109.9919	0.00
19/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	5980	6	6	6	0.00
19/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1553	1	2	1	0.00
19/08/2025	R053 On 07-May-26			Bond Future	11.08	106.1464	105.9112	106.1464	10,000.00
19/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7104	7	7	7	0.00
19/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1968	2	2	2	0.00
19/08/2025	R053 On 06-August-26			Bond Future	11.20	108.0927	107.8534	108.0927	0.00
19/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10568	11	11	11	0.00
19/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1826	2	2	2	0.00
19/08/2025	R053 On 05-November-26			Bond Future	11.32	104.1059	103.8628	104.1059	0.00
19/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5100	5	5	5	0.00
19/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	6013	6	6	6	0.00
19/08/2025	R186 On 06-November-25			Bond Future	7.65	107.0847	107.0660	107.0847	96,329.00
19/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	522	1	1	1	0.00
19/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	7	0	0	0	0.00
19/08/2025	R186 On 05-February-26			Bond Future	7.69	103.7667	103.7476	103.7667	0.00
19/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	632	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
19/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	17	0	0	0	0.00
19/08/2025	R186 On 07-May-26			Bond Future	7.81	105.6688	105.6495	105.6688	0.00
19/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	544	1	1	1	0.00
19/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	24	0	0	0	0.00
19/08/2025	R186 On 06-August-26			Bond Future	8.08	102.3020	102.2827	102.3020	0.00
19/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	250	0	0	0	0.00
19/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	76	0	0	0	0.00
19/08/2025	R186 On 05-November-26			Bond Future	10.23	104.0738	104.0545	104.0738	0.00
19/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	25	0	0	0	0.00
19/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	270	0	0	0	0.00
19/08/2025	R202 On 06-November-25			Bond Future	276.93	276.5427	276.9291	276.5427	1,033.00
19/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1289	1	1	1	0.00
19/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R202 On 05-February-26			Bond Future	276.80	276.4034	276.7972	276.4034	0.00
19/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
19/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1023	1	1	1	0.00
19/08/2025	R202 On 07-May-26			Bond Future	281.94	281.5364	281.9380	281.5364	0.00
19/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4388	4	4	4	0.00
19/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R202 On 06-August-26			Bond Future	281.75	281.3398	281.7507	281.3398	0.00
19/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2891	2	3	2	0.00
19/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R202 On 05-November-26			Bond Future	286.71	286.2861	286.7051	286.2861	0.00
19/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6245	6	6	6	0.00
19/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R209 On 06-November-25			Bond Future	10.00	76.8976	76.8204	76.8976	19,430.00
19/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6419	6	6	6	0.00
19/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	28	0	0	0	0.00
19/08/2025	R209 On 05-February-26			Bond Future	10.09	78.3242	78.2455	78.3242	0.00
19/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4701	5	5	5	0.00
19/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	467	0	0	0	0.00
19/08/2025	R209 On 07-May-26			Bond Future	10.19	76.6087	76.5287	76.6087	0.00
19/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5157	5	5	5	0.00
19/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	798	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
19/08/2025	R209 On 06-August-26			Bond Future	10.29	78.0141	77.9328	78.0141	0.00
19/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6209	6	6	6	0.00
19/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	942	1	1	1	0.00
19/08/2025	R209 On 05-November-26			Bond Future	10.41	76.2167	76.1343	76.2167	0.00
19/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2950	3	3	3	0.00
19/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3403	3	3	3	0.00
19/08/2025	R210 On 06-November-25			Bond Future	252.92	253.0157	252.9161	253.0157	1,206.00
19/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	776	1	1	1	0.00
19/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R210 On 05-February-26			Bond Future	257.67	257.7704	257.6689	257.7704	0.00
19/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4569	5	5	5	0.00
19/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R210 On 07-May-26			Bond Future	258.97	259.0765	258.9744	259.0765	0.00
19/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3574	4	4	4	0.00
19/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R210 On 06-August-26			Bond Future	263.79	263.8923	263.7890	263.8923	0.00
19/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3949	4	4	4	0.00
19/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R210 On 05-November-26			Bond Future	264.89	264.9960	264.8933	264.9960	0.00
19/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11563	12	12	12	0.00
19/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
19/08/2025	R213 On 06-November-25			Bond Future	8.52	95.0454	94.9845	95.0454	94,070.00
19/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5916	6	6	6	0.00
19/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
19/08/2025	R213 On 05-February-26			Bond Future	8.59	96.8086	96.7465	96.8086	23.00
19/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4921	5	5	5	0.00
19/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	45	0	0	0	0.00
19/08/2025	R213 On 07-May-26			Bond Future	8.66	95.0318	94.9689	95.0318	0.00
19/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4303	4	4	4	0.00
19/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	178	0	0	0	0.00
19/08/2025	R213 On 06-August-26			Bond Future	8.74	96.7760	96.7121	96.7760	0.00
19/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3693	4	4	4	0.00
19/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	397	0	0	0	0.00
19/08/2025	R213 On 05-November-26			Bond Future	8.85	94.9056	94.8409	94.9056	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
19/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1456	1	1	1	0.00
19/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1804	2	2	2	0.00
19/08/2025	R214 On 06-November-25			Bond Future	10.65	70.3513	70.2688	70.3513	36,456.00
19/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5424	6	5	6	0.00
19/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	87	0	0	0	0.00
19/08/2025	R214 On 05-February-26			Bond Future	10.75	71.6564	71.5723	71.6564	0.00
19/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3718	4	4	4	0.00
19/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	921	1	1	1	0.00
19/08/2025	R214 On 07-May-26			Bond Future	10.85	69.6721	69.5865	69.6721	0.00
19/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4775	5	5	5	0.00
19/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1132	1	1	1	0.00
19/08/2025	R214 On 06-August-26			Bond Future	10.95	70.9505	70.8636	70.9505	0.00
19/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6397	6	6	6	0.00
19/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1159	1	1	1	0.00
19/08/2025	R214 On 05-November-26			Bond Future	11.07	68.8847	68.7965	68.8847	0.00
19/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3136	3	3	3	0.00
19/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3691	4	4	4	0.00
19/08/2025	R248 On 06-November-25			Bond Future	10.97	83.5506	83.3775	83.5506	219,481.00
19/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5373	6	5	6	0.00
19/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	237	0	0	0	0.00
19/08/2025	R248 On 05-February-26			Bond Future	11.07	85.1006	84.9242	85.1006	0.00
19/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4023	4	4	4	0.00
19/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1406	1	1	1	0.00
19/08/2025	R248 On 07-May-26			Bond Future	11.17	82.2209	82.0415	82.2209	260.00
19/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5285	5	5	5	0.00
19/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1724	2	2	2	0.00
19/08/2025	R248 On 06-August-26			Bond Future	11.29	83.7294	83.5468	83.7294	0.00
19/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8131	8	8	8	0.00
19/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1433	1	1	1	0.00
19/08/2025	R248 On 05-November-26			Bond Future	11.41	80.7436	80.5582	80.7436	0.00
19/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	3937	4	4	4	0.00
19/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4603	5	5	5	0.00
19/08/2025	X038 On 31-January-38			Bond Future	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
19/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00