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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/08/2025 TO: 22/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	2029 On 06-November-25			Bond Future	140.78	140.9091	140.7849	140.9091	4,396.00
22/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	995	1	1	1	0.00
22/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2029 On 05-February-26			Bond Future	143.43	143.5570	143.4309	143.5570	0.00
22/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3321	3	3	3	0.00
22/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2029 On 07-May-26			Bond Future	144.64	144.7550	144.6361	144.7550	0.00
22/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2816	3	3	3	0.00
22/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2029 On 06-August-26			Bond Future	147.33	147.4479	147.3302	147.4479	0.00
22/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3230	3	3	3	0.00
22/08/2025	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
22/08/2025	2029 On 05-November-26			Bond Future	148.44	148.5507	148.4401	148.5507	0.00
22/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	880	1	1	1	0.00
22/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2030 On 06-November-25			Bond Future	8.12	101.6555	101.7863	101.6555	138,560.00
22/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4820	5	5	5	0.00
22/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3764	4	4	4	300.00
22/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6580	6	7	6	0.00
22/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2168	2	2	2	300.00
22/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	8	0	0	0	0.00
22/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
22/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	103	0	0	0	0.00
22/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
22/08/2025	2030 On 05-February-26			Bond Future	8.16	99.5331	99.6666	99.5331	52,861.00
22/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4328	4	4	4	0.00
22/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	40	0	0	0	0.00
22/08/2025	2030 On 07-May-26			Bond Future	8.23	101.3585	101.5012	101.3585	0.00
22/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3737	4	4	4	0.00
22/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	163	0	0	0	0.00
22/08/2025	2030 On 06-August-26			Bond Future	8.30	99.2102	99.3581	99.2102	0.00
22/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3048	3	3	3	0.00
22/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	394	0	0	0	0.00
22/08/2025	2030 On 05-November-26			Bond Future	8.40	100.9307	101.0876	100.9307	0.00
22/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1520	1	2	1	0.00
22/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1548	2	2	2	0.00
22/08/2025	2031 On 06-November-25			Bond Future	110.39	110.3928	110.3905	110.3928	1,416.00
22/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	734	1	1	1	0.00
22/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	33	0	0	0	0.00
22/08/2025	2031 On 05-February-26			Bond Future	110.07	110.0676	110.0655	110.0676	0.00
22/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	10	0	0	0	0.00
22/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1704	2	2	2	0.00
22/08/2025	2031 On 07-May-26			Bond Future	112.12	112.1125	112.1178	112.1125	0.00
22/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7	0	0	0	0.00
22/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1729	2	2	2	0.00
22/08/2025	2031 On 06-August-26			Bond Future	111.76	111.7554	111.7632	111.7554	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
22/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2047	2	2	2	0.00
22/08/2025	2031 On 05-November-26			Bond Future	113.74	113.7208	113.7359	113.7208	0.00
22/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2246	2	2	2	0.00
22/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2032 On 06-November-25			Bond Future	8.84	97.9518	98.1268	97.9518	155,030.00
22/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7133	7	7	7	0.00
22/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2835	3	3	3	300.00
22/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4893	5	5	5	300.00
22/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9118	9	9	9	0.00
22/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
22/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	28	0	0	0	0.00
22/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	215	0	0	0	0.00
22/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	2	0	0	0	0.00
22/08/2025	2032 On 05-February-26			Bond Future	8.91	99.7688	99.9474	99.7688	0.00
22/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5633	5	6	5	0.00
22/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	116	0	0	0	0.00
22/08/2025	2032 On 07-May-26			Bond Future	8.98	97.4390	97.6275	97.4390	0.00
22/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5251	5	5	5	0.00
22/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	327	0	0	0	0.00
22/08/2025	2032 On 06-August-26			Bond Future	9.08	99.2275	99.4220	99.2275	0.00
22/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4901	5	5	5	0.00
22/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	596	1	1	1	0.00
22/08/2025	2032 On 05-November-26			Bond Future	9.19	96.7915	96.9958	96.7915	0.00
22/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2320	2	2	2	0.00
22/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2435	3	2	3	0.00
22/08/2025	2033 On 06-November-25			Bond Future	132.65	132.7899	132.6526	132.7899	8,490.00
22/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	487	0	0	0	0.00
22/08/2025	2033 On 05-February-26			Bond Future	135.15	135.2851	135.1457	135.2851	0.00
22/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2266	2	2	2	0.00
22/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2033 On 07-May-26			Bond Future	136.09	136.2272	136.0941	136.2272	0.00
22/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	934	1	1	1	0.00

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22/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2033 On 06-August-26			Bond Future	138.63	138.7615	138.6293	138.7615	0.00
22/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4379	5	4	5	0.00
22/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2033 On 05-November-26			Bond Future	139.48	139.6071	139.4811	139.6071	0.00
22/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2221	2	2	2	0.00
22/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2037 On 06-November-25			Bond Future	10.18	91.0455	91.2707	91.0455	187,471.00
22/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8276	8	8	8	0.00
22/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4959	5	5	5	300.00
22/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11018	11	11	11	0.00
22/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2622	2	3	2	300.00
22/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	147	0	0	0	0.00
22/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
22/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	698	1	1	1	0.00
22/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	12	0	0	0	0.00
22/08/2025	2037 On 05-February-26			Bond Future	10.28	88.4757	88.7054	88.4757	5.00
22/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5756	6	6	6	0.00
22/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4444	4	4	4	1,970.00
22/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10929	11	11	11	0.00
22/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8923	9	9	9	0.00
22/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6501	6	7	6	0.00
22/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3461	3	3	3	1,930.00
22/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13140	13	13	13	0.00
22/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6691	6	7	6	1,030.00
22/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	12	0	0	0	1,030.00
22/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	312	0	0	0	0.00
22/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	338	0	0	0	1,930.00
22/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1263	1	1	1	0.00
22/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	118	0	0	0	1,930.00
22/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	45	0	0	0	1,970.00
22/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	821	1	1	1	0.00
22/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	464	1	0	1	0.00
22/08/2025	2037 On 07-May-26			Bond Future	10.38	90.0981	90.3380	90.0981	0.00

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22/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6126	6	6	6	0.00
22/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10978	11	11	11	0.00
22/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4659	4	5	4	142.00
22/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	188	0	0	0	142.00
22/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1425	1	1	1	0.00
22/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	870	1	1	1	0.00
22/08/2025	2037 On 06-August-26			Bond Future	10.50	87.4921	87.7387	87.4921	0.00
22/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7552	7	8	7	0.00
22/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5913	6	6	6	0.00
22/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3853	4	4	4	0.00
22/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2243	2	2	2	2,541.00
22/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2730	3	3	3	2,541.00
22/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5057	5	5	5	0.00
22/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1507	2	2	2	2,541.00
22/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1000	1	1	1	0.00
22/08/2025	2037 On 05-November-26			Bond Future	10.63	89.0081	89.2648	89.0081	0.00
22/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3723	4	4	4	0.00
22/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3756	4	4	4	0.00
22/08/2025	2038 On 06-November-25			Bond Future	142.56	142.5604	142.5592	142.5604	2,621.00
22/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1321	1	1	1	0.00
22/08/2025	2038 On 05-February-26			Bond Future	143.06	143.0608	143.0599	143.0608	0.00
22/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	140	0	0	0	0.00
22/08/2025	2038 On 07-May-26			Bond Future	145.73	145.7190	145.7276	145.7190	0.00
22/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1198	1	1	1	0.00
22/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2038 On 06-August-26			Bond Future	146.22	146.2123	146.2244	146.2123	0.00
22/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1504	1	2	1	0.00
22/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2038 On 05-November-26			Bond Future	148.81	148.7853	148.8070	148.7853	0.00
22/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2497	2	2	2	0.00
22/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2040 On 06-November-25			Bond Future	10.63	90.4648	90.6756	90.4648	43,645.00

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22/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7540	7	8	7	0.00
22/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	38	0	0	0	0.00
22/08/2025	2040 On 05-February-26			Bond Future	10.73	87.6338	87.8487	87.6338	36,614.00
22/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5437	5	5	5	0.00
22/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14256	14	14	14	0.00
22/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7043	7	7	7	475.00
22/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1498	1	1	1	680.00
22/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2515	2	3	2	0.00
22/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3945	4	4	4	0.00
22/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1290	1	1	1	680.00
22/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2399	3	2	3	680.00
22/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4034	4	4	4	0.00
22/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	14	0	0	0	475.00
22/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	373	0	0	0	0.00
22/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	708	1	1	1	0.00
22/08/2025	2040 On 07-May-26			Bond Future	10.84	89.2406	89.4655	89.2406	0.00
22/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6157	6	6	6	0.00
22/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8689	8	9	8	0.00
22/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6376	6	6	6	0.00
22/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2728	3	3	3	1,460.00
22/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7784	8	8	8	0.00
22/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10188	10	10	10	0.00
22/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3993	4	4	4	820.00
22/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	344	0	0	0	820.00
22/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	681	1	1	1	820.00
22/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2263	2	2	2	0.00
22/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1045	1	1	1	1,460.00
22/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3658	4	4	4	0.00
22/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	527	1	1	1	1,460.00
22/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1118	1	1	1	0.00
22/08/2025	2040 On 06-August-26			Bond Future	10.97	86.3681	86.5994	86.3681	0.00
22/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8258	8	8	8	0.00
22/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1093	1	1	1	0.00
22/08/2025	2040 On 05-November-26			Bond Future	11.10	87.8642	88.1052	87.8642	0.00
22/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4022	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
22/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4243	4	4	4	0.00
22/08/2025	2044 On 06-November-25			Bond Future	10.90	85.3022	85.5183	85.3022	129,981.00
22/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6329	6	6	6	0.00
22/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8423	8	8	8	0.00
22/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7007	7	7	7	0.00
22/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8141	8	8	8	0.00
22/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3035	3	3	3	11,000.00
22/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5602	5	6	5	0.00
22/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	159	0	0	0	11,000.00
22/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	739	1	1	1	0.00
22/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	29	0	0	0	5,600.00
22/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	63	0	0	0	5,800.00
22/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	24	0	0	0	5,800.00
22/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	100	0	0	0	0.00
22/08/2025	2044 On 05-February-26			Bond Future	11.01	82.5006	82.7210	82.5006	16.00
22/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4628	4	5	4	0.00
22/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3363	3	3	3	0.00
22/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4155	4	4	4	0.00
22/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4366	4	4	4	0.00
22/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	690	1	1	1	9,000.00
22/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2218	2	2	2	9,000.00
22/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7340	8	7	8	0.00
22/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1172	1	1	1	4,500.00
22/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1277	1	1	1	9,000.00
22/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1764	2	2	2	4,500.00
22/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2936	3	3	3	0.00
22/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1059	1	1	1	0.00
22/08/2025	2044 On 07-May-26			Bond Future	11.12	84.0133	84.2434	84.0133	0.00
22/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5690	6	6	6	0.00
22/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1399	1	1	1	0.00
22/08/2025	2044 On 06-August-26			Bond Future	11.24	81.1702	81.4066	81.1702	0.00
22/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8266	8	8	8	0.00
22/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1189	1	1	1	0.00
22/08/2025	2044 On 05-November-26			Bond Future	11.36	82.5759	82.8218	82.5759	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
22/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4191	4	4	4	0.00
22/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4342	4	4	4	0.00
22/08/2025	2046 On 06-November-25			Bond Future	121.40	121.4048	121.4038	121.4048	19,630.00
22/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4006	4	4	4	0.00
22/08/2025	2046 On 05-February-26			Bond Future	123.69	123.6862	123.6855	123.6862	0.00
22/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	2035	2	2	2	0.00
22/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2046 On 07-May-26			Bond Future	123.68	123.6751	123.6824	123.6751	0.00
22/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1268	1	1	1	0.00
22/08/2025	2046 On 06-August-26			Bond Future	125.99	125.9751	125.9857	125.9751	0.00
22/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3606	4	4	4	0.00
22/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2046 On 05-November-26			Bond Future	125.86	125.8449	125.8632	125.8449	0.00
22/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	383	0	0	0	0.00
22/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2050 On 06-November-25			Bond Future	121.99	122.2958	121.9941	122.2958	17,837.00
22/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2426	2	2	2	0.00
22/08/2025	2050 On 05-February-26			Bond Future	121.86	122.1663	121.8592	122.1663	0.00
22/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
22/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	961	1	1	1	0.00
22/08/2025	2050 On 07-May-26			Bond Future	124.13	124.4360	124.1316	124.4360	0.00
22/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	62	0	0	0	0.00
22/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2050 On 06-August-26			Bond Future	123.97	124.2804	123.9730	124.2804	0.00
22/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	703	1	1	1	0.00
22/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
22/08/2025	2050 On 05-November-26			Bond Future	126.16	126.4672	126.1622	126.4672	0.00
22/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2322	3	2	3	0.00
22/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/08/2025	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
22/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	AL37 On 06-November-25			Index Future	1197.07	1195.2710	1197.0730	1195.2710	0.00
22/08/2025	AL37 On 05-February-26			Index Future	1219.28	1217.4420	1219.2820	1217.4420	0.00
22/08/2025	AL37 On 07-May-26			Index Future	1241.74	1239.7850	1241.7400	1239.7850	0.00
22/08/2025	AL37 On 06-August-26			Index Future	1264.35	1262.3320	1264.3530	1262.3320	0.00
22/08/2025	AL37 On 05-November-26			Index Future	1286.69	1284.5570	1286.6940	1284.5570	0.00
22/08/2025	AL7T On 06-November-25			Index Future	1457.28	1453.9620	1457.2810	1453.9620	0.00
22/08/2025	AL7T On 05-February-26			Index Future	1484.32	1480.9320	1484.3180	1480.9320	0.00
22/08/2025	AL7T On 07-May-26			Index Future	1511.66	1508.1110	1511.6580	1508.1110	0.00
22/08/2025	AL7T On 06-August-26			Index Future	1539.19	1535.5370	1539.1850	1535.5370	0.00
22/08/2025	AL7T On 05-November-26			Index Future	1566.38	1562.5720	1566.3830	1562.5720	0.00
22/08/2025	ALBI On 06-November-25			Index Future	1234.39	1231.9920	1234.3880	1231.9920	76.00
22/08/2025	ALBI On 05-February-26			Index Future	1257.29	1254.8450	1257.2890	1254.8450	0.00
22/08/2025	ALBI On 07-May-26			Index Future	1280.45	1277.8750	1280.4470	1277.8750	0.00
22/08/2025	ALBI On 06-August-26			Index Future	1303.77	1301.1140	1303.7650	1301.1140	0.00
22/08/2025	ALBI On 05-November-26			Index Future	1326.80	1324.0220	1326.8020	1324.0220	0.00
22/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C048 On 28-February-48			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
22/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	ES33 On 06-November-25			Bond Future	10.28	86.2815	86.4608	86.2815	0.00
22/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7811	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES33 On 05-February-26			Bond Future	10.40	87.9029	88.0857	87.9029	0.00
22/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4890	5	5	5	0.00
22/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES33 On 07-May-26			Bond Future	10.53	85.7412	85.9333	85.7412	0.00
22/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5053	5	5	5	0.00
22/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES33 On 06-August-26			Bond Future	10.67	87.3346	87.5324	87.3346	0.00
22/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5664	5	6	5	0.00
22/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES33 On 05-November-26			Bond Future	10.84	85.0769	85.2838	85.0769	0.00
22/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
22/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	45	0	0	0	0.00
22/08/2025	ES42 On 06-November-25			Bond Future	11.17	80.2474	80.4813	80.2474	0.00
22/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7147	7	7	7	0.00
22/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES42 On 05-February-26			Bond Future	11.28	81.7553	81.9940	81.7553	0.00
22/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3394	3	3	3	0.00
22/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES42 On 07-May-26			Bond Future	11.40	79.0092	79.2578	79.0092	0.00
22/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4616	4	5	4	0.00
22/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES42 On 06-August-26			Bond Future	11.53	80.4763	80.7314	80.4763	0.00
22/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6257	6	6	6	0.00
22/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
22/08/2025	ES42 On 05-November-26			Bond Future	11.67	77.6258	77.8907	77.6258	0.00
22/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
22/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	74	0	0	0	0.00
22/08/2025	GOVI On 06-November-25			GOVI	1214.36	1212.0850	1214.3640	1212.0850	609.00
22/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1023640	100	102	100	0.00
22/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/08/2025	GOVI On 05-February-26			GOVI	1236.89	1234.5690	1236.8940	1234.5690	0.00
22/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	868940	85	87	85	0.00
22/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	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
22/08/2025	GOVI On 07-May-26			GOVI	1259.68	1257.2260	1259.6760	1257.2260	42.00
22/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	826760	80	83	80	0.00
22/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
22/08/2025	GOVI On 06-August-26			GOVI	1282.62	1280.0900	1282.6150	1280.0900	0.00
22/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	936150	91	94	91	0.00
22/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/08/2025	GOVI On 05-November-26			GOVI	1305.28	1302.6280	1305.2790	1302.6280	0.00
22/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	282790	26	28	26	0.00
22/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2025	IGOV On 06-November-25			Index Future	392.15	392.4500	392.1470	392.4500	754.00
22/08/2025	IGOV On 05-February-26			Index Future	399.52	399.8240	399.5170	399.8240	0.00
22/08/2025	IGOV On 07-May-26			Index Future	406.97	407.2550	406.9690	407.2550	0.00
22/08/2025	IGOV On 06-August-26			Index Future	414.47	414.7530	414.4710	414.7530	0.00
22/08/2025	IGOV On 05-November-26			Index Future	421.89	422.1450	421.8850	422.1450	0.00
22/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
22/08/2025	R033 On 06-November-25			Bond Future	9.00	106.2560	106.4596	106.2560	28,586.00
22/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7010	7	7	7	0.00
22/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	6	0	0	0	0.00
22/08/2025	R033 On 05-February-26			Bond Future	9.07	108.2271	108.4348	108.2271	0.00
22/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7295	7	7	7	0.00
22/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	70	0	0	0	0.00
22/08/2025	R033 On 07-May-26			Bond Future	9.15	105.1688	105.3876	105.1688	0.00
22/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6365	6	6	6	0.00
22/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	266	0	0	0	0.00
22/08/2025	R033 On 06-August-26			Bond Future	9.24	107.0990	107.3243	107.0990	0.00
22/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5532	5	6	5	0.00
22/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	662	1	1	1	0.00
22/08/2025	R033 On 05-November-26			Bond Future	9.36	103.9169	104.1531	103.9169	0.00
22/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2296	2	2	2	0.00
22/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2419	3	2	3	0.00
22/08/2025	R035 On 06-November-25			Bond Future	9.65	96.8617	97.0785	96.8617	119,353.00
22/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8571	8	9	8	0.00
22/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12334	12	12	12	0.00
22/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7274	7	7	7	250.00
22/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9849	10	10	10	0.00
22/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7222	7	7	7	2,000.00
22/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12528	12	13	12	0.00
22/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2900	3	3	3	300.00
22/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5345	5	5	5	300.00
22/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10954	11	11	11	0.00
22/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2190	2	2	2	2,000.00
22/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4476	4	4	4	2,000.00
22/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4628	4	5	4	2,000.00
22/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7535	7	8	7	0.00
22/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5864	6	6	6	0.00
22/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4933	5	5	5	0.00
22/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3930	4	4	4	0.00
22/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3216	3	3	3	0.00
22/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1682	2	2	2	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9748	10	10	10	0.00
22/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
22/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	10	0	0	0	0.00
22/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	317	0	0	0	250.00
22/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	955	1	1	1	0.00
22/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	191	0	0	0	50.00
22/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	91	0	0	0	250.00
22/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	44	0	0	0	8,500.00
22/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	14	0	0	0	0.00
22/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	115	0	0	0	0.00
22/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	128	0	0	0	0.00
22/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
22/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	66	0	0	0	0.00
22/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	655	1	1	1	0.00
22/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	395	0	0	0	0.00
22/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
22/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
22/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	13	0	0	0	0.00
22/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
22/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	4	0	0	0	0.00
22/08/2025	R035 On 05-February-26			Bond Future	9.74	98.6585	98.8796	98.6585	0.00
22/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6051	6	6	6	0.00
22/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4474	4	4	4	2,000.00
22/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6759	7	7	7	2,000.00
22/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13940	14	14	14	0.00
22/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7046	7	7	7	0.00
22/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7862	8	8	8	0.00
22/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3370	3	3	3	250.00
22/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5496	5	5	5	0.00
22/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	346	0	0	0	250.00
22/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	932	1	1	1	0.00
22/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	105	0	0	0	250.00
22/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	163	0	0	0	0.00
22/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2	0	0	0	2,000.00
22/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	188	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
22/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	558	1	1	1	0.00
22/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	266	0	0	0	0.00
22/08/2025	R035 On 07-May-26			Bond Future	9.83	95.9651	96.1968	95.9651	0.00
22/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6143	6	6	6	0.00
22/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5311	5	5	5	0.00
22/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3429	3	3	3	0.00
22/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1971	2	2	2	200.00
22/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5515	5	6	5	0.00
22/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3601	3	4	3	0.00
22/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2095	2	2	2	350.00
22/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1506	2	2	2	350.00
22/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2767	3	3	3	0.00
22/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	758	1	1	1	350.00
22/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1605	2	2	2	200.00
22/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2926	3	3	3	0.00
22/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	815	1	1	1	200.00
22/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	607	1	1	1	0.00
22/08/2025	R035 On 06-August-26			Bond Future	9.93	97.7272	97.9655	97.7272	0.00
22/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6747	7	7	7	0.00
22/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	862	1	1	1	0.00
22/08/2025	R035 On 05-November-26			Bond Future	10.06	94.9231	95.1718	94.9231	0.00
22/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3045	3	3	3	0.00
22/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3182	3	3	3	0.00
22/08/2025	R038 On 06-November-25			Bond Future	10.25	105.2981	105.5631	105.2981	6,698.00
22/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6818	7	7	7	0.00
22/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5238	5	5	5	1,770.00
22/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13456	13	13	13	0.00
22/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
22/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	203	0	0	0	0.00
22/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	74	0	0	0	0.00
22/08/2025	R038 On 05-February-26			Bond Future	10.35	107.2514	107.5216	107.2514	0.00
22/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7589	7	8	7	0.00
22/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	353	0	0	0	0.00
22/08/2025	R038 On 07-May-26			Bond Future	10.46	103.7338	104.0162	103.7338	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
22/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7059	7	7	7	0.00
22/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	892	1	1	1	0.00
22/08/2025	R038 On 06-August-26			Bond Future	10.58	105.6373	105.9275	105.6373	0.00
22/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8731	8	9	8	0.00
22/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1160	1	1	1	0.00
22/08/2025	R038 On 05-November-26			Bond Future	10.71	101.9882	102.2902	101.9882	0.00
22/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3981	4	4	4	0.00
22/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3897	4	4	4	0.00
22/08/2025	R053 On 06-November-25			Bond Future	10.82	108.0399	108.3823	108.0399	25,967.00
22/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8307	8	8	8	0.00
22/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	139	0	0	0	0.00
22/08/2025	R053 On 05-February-26			Bond Future	10.91	110.0441	110.3933	110.0441	0.00
22/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6418	6	6	6	0.00
22/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1359	1	1	1	0.00
22/08/2025	R053 On 07-May-26			Bond Future	11.01	106.2006	106.5635	106.2006	10,000.00
22/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7561	7	8	7	0.00
22/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1773	2	2	2	0.00
22/08/2025	R053 On 06-August-26			Bond Future	11.12	108.1493	108.5215	108.1493	0.00
22/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11139	11	11	11	0.00
22/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1729	2	2	2	0.00
22/08/2025	R053 On 05-November-26			Bond Future	11.24	104.1653	104.5510	104.1653	0.00
22/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5406	5	5	5	0.00
22/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5631	6	6	6	0.00
22/08/2025	R186 On 06-November-25			Bond Future	7.57	107.1141	107.1459	107.1141	96,329.00
22/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	597	1	1	1	0.00
22/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
22/08/2025	R186 On 05-February-26			Bond Future	7.59	103.7965	103.8292	103.7965	0.00
22/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	707	1	1	1	0.00
22/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	11	0	0	0	0.00
22/08/2025	R186 On 07-May-26			Bond Future	7.66	105.7002	105.7406	105.7002	0.00
22/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	627	1	1	1	0.00
22/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	16	0	0	0	0.00
22/08/2025	R186 On 06-August-26			Bond Future	7.81	102.3353	102.3790	102.3353	0.00
22/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	316	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
22/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	46	0	0	0	0.00
22/08/2025	R186 On 05-November-26			Bond Future	9.31	104.1095	104.1606	104.1095	0.00
22/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	34	0	0	0	0.00
22/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	172	0	0	0	0.00
22/08/2025	R202 On 06-November-25			Bond Future	276.83	276.8327	276.8300	276.8327	1,033.00
22/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1190	1	1	1	0.00
22/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R202 On 05-February-26			Bond Future	276.66	276.6648	276.6627	276.6648	0.00
22/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
22/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1157	1	1	1	0.00
22/08/2025	R202 On 07-May-26			Bond Future	281.82	281.8055	281.8221	281.8055	0.00
22/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4272	4	4	4	0.00
22/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R202 On 06-August-26			Bond Future	281.61	281.5866	281.6097	281.5866	0.00
22/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2750	3	3	3	0.00
22/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R202 On 05-November-26			Bond Future	286.58	286.5421	286.5837	286.5421	0.00
22/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6124	6	6	6	0.00
22/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R209 On 06-November-25			Bond Future	9.92	77.0625	77.2605	77.0625	20,084.00
22/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6846	7	7	7	0.00
22/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	14	0	0	0	0.00
22/08/2025	R209 On 05-February-26			Bond Future	10.00	78.4921	78.6939	78.4921	0.00
22/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5066	5	5	5	0.00
22/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	384	0	0	0	0.00
22/08/2025	R209 On 07-May-26			Bond Future	10.10	76.7804	76.9912	76.7804	0.00
22/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5519	5	6	5	0.00
22/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	698	1	1	1	0.00
22/08/2025	R209 On 06-August-26			Bond Future	10.20	78.1899	78.4065	78.1899	0.00
22/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6599	6	7	6	0.00
22/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	859	1	1	1	0.00
22/08/2025	R209 On 05-November-26			Bond Future	10.31	76.3969	76.6224	76.3969	0.00
22/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3195	3	3	3	0.00
22/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3160	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R210 On 06-November-25			Bond Future	252.95	252.8647	252.9511	252.8647	1,206.00
22/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	811	1	1	1	0.00
22/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R210 On 05-February-26			Bond Future	257.71	257.6164	257.7052	257.6164	0.00
22/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4605	5	5	5	0.00
22/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R210 On 07-May-26			Bond Future	259.01	258.9027	259.0101	258.9027	0.00
22/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3610	4	4	4	0.00
22/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R210 On 06-August-26			Bond Future	263.83	263.7184	263.8342	263.7184	0.00
22/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3994	4	4	4	0.00
22/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R210 On 05-November-26			Bond Future	264.94	264.8032	264.9371	264.8032	0.00
22/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11607	11	12	11	0.00
22/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R213 On 06-November-25			Bond Future	8.46	95.1012	95.2511	95.1012	94,338.00
22/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6182	6	6	6	0.00
22/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
22/08/2025	R213 On 05-February-26			Bond Future	8.52	96.8653	97.0183	96.8653	23.00
22/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5184	5	5	5	0.00
22/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	36	0	0	0	0.00
22/08/2025	R213 On 07-May-26			Bond Future	8.58	95.0905	95.2527	95.0905	0.00
22/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4556	4	5	4	0.00
22/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	148	0	0	0	0.00
22/08/2025	R213 On 06-August-26			Bond Future	8.66	96.8369	97.0044	96.8369	0.00
22/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3929	4	4	4	0.00
22/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	341	0	0	0	0.00
22/08/2025	R213 On 05-November-26			Bond Future	8.76	94.9692	95.1458	94.9692	0.00
22/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1608	2	2	2	0.00
22/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1652	2	2	2	0.00
22/08/2025	R214 On 06-November-25			Bond Future	10.57	70.4984	70.7106	70.4984	36,372.00
22/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5830	6	6	6	0.00
22/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	51	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
22/08/2025	R214 On 05-February-26			Bond Future	10.67	71.8062	72.0226	71.8062	0.00
22/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4027	4	4	4	0.00
22/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	780	1	1	1	0.00
22/08/2025	R214 On 07-May-26			Bond Future	10.76	69.8253	70.0503	69.8253	0.00
22/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5111	5	5	5	0.00
22/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1005	1	1	1	0.00
22/08/2025	R214 On 06-August-26			Bond Future	10.87	71.1074	71.3383	71.1074	0.00
22/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6791	7	7	7	0.00
22/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1078	1	1	1	0.00
22/08/2025	R214 On 05-November-26			Bond Future	10.98	69.0455	69.2850	69.0455	0.00
22/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3379	3	3	3	0.00
22/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3446	4	3	4	0.00
22/08/2025	R248 On 06-November-25			Bond Future	10.90	83.5885	83.8127	83.5885	219,481.00
22/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5737	6	6	6	0.00
22/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	166	0	0	0	0.00
22/08/2025	R248 On 05-February-26			Bond Future	11.01	85.1390	85.3677	85.1390	0.00
22/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4307	4	4	4	0.00
22/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1247	1	1	1	0.00
22/08/2025	R248 On 07-May-26			Bond Future	11.11	82.2609	82.4994	82.2609	260.00
22/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5597	5	6	5	0.00
22/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1577	2	2	2	0.00
22/08/2025	R248 On 06-August-26			Bond Future	11.22	83.7711	84.0160	83.7711	0.00
22/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8536	8	9	8	0.00
22/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1369	1	1	1	0.00
22/08/2025	R248 On 05-November-26			Bond Future	11.34	80.7875	81.0420	80.7875	0.00
22/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4187	4	4	4	0.00
22/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4369	4	4	4	0.00
22/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00