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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2025 TO: 25/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	2029 On 06-November-25			Bond Future	140.88	140.7849	140.8788	140.7849	4,396.00
25/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1089	1	1	1	0.00
25/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2029 On 05-February-26			Bond Future	143.53	143.4309	143.5265	143.4309	0.00
25/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3416	3	3	3	0.00
25/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2029 On 07-May-26			Bond Future	144.73	144.6361	144.7339	144.6361	0.00
25/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2914	3	3	3	0.00
25/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2029 On 06-August-26			Bond Future	147.43	147.3302	147.4303	147.3302	0.00
25/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3330	3	3	3	0.00
25/08/2025	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
25/08/2025	2029 On 05-November-26			Bond Future	148.54	148.4401	148.5429	148.4401	0.00
25/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	983	1	1	1	0.00
25/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2030 On 06-November-25			Bond Future	8.10	101.7863	101.8624	101.7863	138,560.00
25/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4896	5	5	5	0.00
25/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3838	4	4	4	300.00
25/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6657	7	7	7	0.00
25/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2229	2	2	2	300.00
25/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
25/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
25/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	87	0	0	0	0.00
25/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
25/08/2025	2030 On 05-February-26			Bond Future	8.14	99.6666	99.7440	99.6666	52,861.00
25/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4401	4	4	4	0.00
25/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	36	0	0	0	0.00
25/08/2025	2030 On 07-May-26			Bond Future	8.20	101.5012	101.5803	101.5012	0.00
25/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3804	4	4	4	0.00
25/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	152	0	0	0	0.00
25/08/2025	2030 On 06-August-26			Bond Future	8.28	99.3581	99.4389	99.3581	0.00
25/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3109	3	3	3	0.00
25/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	374	0	0	0	0.00
25/08/2025	2030 On 05-November-26			Bond Future	8.37	101.0876	101.1701	101.0876	0.00
25/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1557	2	2	2	0.00
25/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1502	2	2	2	0.00
25/08/2025	2031 On 06-November-25			Bond Future	110.68	110.3905	110.6792	110.3905	1,416.00
25/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	999	1	1	1	0.00
25/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	10	0	0	0	0.00
25/08/2025	2031 On 05-February-26			Bond Future	110.36	110.0655	110.3599	110.0655	0.00
25/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	22	0	0	0	0.00
25/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1422	2	1	2	0.00
25/08/2025	2031 On 07-May-26			Bond Future	112.42	112.1178	112.4178	112.1178	0.00
25/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	17	0	0	0	0.00
25/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1439	2	1	2	0.00
25/08/2025	2031 On 06-August-26			Bond Future	112.07	111.7632	112.0698	111.7632	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
25/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1740	2	2	2	0.00
25/08/2025	2031 On 05-November-26			Bond Future	114.05	113.7359	114.0483	113.7359	0.00
25/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2558	2	3	2	0.00
25/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2032 On 06-November-25			Bond Future	8.81	98.1268	98.2292	98.1268	155,030.00
25/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7235	7	7	7	0.00
25/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2910	3	3	3	300.00
25/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4990	5	5	5	300.00
25/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9221	9	9	9	0.00
25/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
25/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	22	0	0	0	0.00
25/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	188	0	0	0	0.00
25/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
25/08/2025	2032 On 05-February-26			Bond Future	8.88	99.9474	100.0516	99.9474	0.00
25/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5726	6	6	6	0.00
25/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	104	0	0	0	0.00
25/08/2025	2032 On 07-May-26			Bond Future	8.96	97.6275	97.7338	97.6275	0.00
25/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5338	5	5	5	0.00
25/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	307	0	0	0	0.00
25/08/2025	2032 On 06-August-26			Bond Future	9.05	99.4220	99.5305	99.4220	0.00
25/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4982	5	5	5	0.00
25/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	569	1	1	1	0.00
25/08/2025	2032 On 05-November-26			Bond Future	9.16	96.9958	97.1065	96.9958	0.00
25/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2368	2	2	2	0.00
25/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2372	2	2	2	0.00
25/08/2025	2033 On 06-November-25			Bond Future	132.97	132.6526	132.9685	132.6526	8,490.00
25/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	172	0	0	0	0.00
25/08/2025	2033 On 05-February-26			Bond Future	135.47	135.1457	135.4675	135.1457	0.00
25/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2588	2	3	2	0.00
25/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2033 On 07-May-26			Bond Future	136.42	136.0941	136.4223	136.0941	0.00
25/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1262	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
25/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2033 On 06-August-26			Bond Future	138.96	138.6293	138.9640	138.6293	0.00
25/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4714	4	5	4	0.00
25/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2033 On 05-November-26			Bond Future	139.82	139.4811	139.8226	139.4811	0.00
25/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2563	2	3	2	0.00
25/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2037 On 06-November-25			Bond Future	10.18	91.2707	91.2772	91.2707	183,759.00
25/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8281	8	8	8	0.00
25/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4953	5	5	5	300.00
25/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11024	11	11	11	0.00
25/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2601	3	3	3	300.00
25/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	135	0	0	0	0.00
25/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
25/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	671	1	1	1	0.00
25/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10	0	0	0	0.00
25/08/2025	2037 On 05-February-26			Bond Future	10.27	88.7054	88.7119	88.7054	5.00
25/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5749	6	6	6	0.00
25/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4433	4	4	4	1,970.00
25/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10933	11	11	11	0.00
25/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8924	9	9	9	0.00
25/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6497	7	6	7	0.00
25/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3447	3	3	3	1,930.00
25/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13145	13	13	13	0.00
25/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6687	7	7	7	1,030.00
25/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11	0	0	0	1,030.00
25/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	302	0	0	0	0.00
25/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	327	0	0	0	1,930.00
25/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1243	1	1	1	0.00
25/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	112	0	0	0	1,930.00
25/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	43	0	0	0	1,970.00
25/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	803	1	1	1	0.00
25/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	451	0	0	0	0.00
25/08/2025	2037 On 07-May-26			Bond Future	10.38	90.3380	90.3449	90.3380	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
25/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6119	6	6	6	0.00
25/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10980	11	11	11	0.00
25/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4649	5	5	5	142.00
25/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	182	0	0	0	142.00
25/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1408	1	1	1	0.00
25/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	856	1	1	1	0.00
25/08/2025	2037 On 06-August-26			Bond Future	10.50	87.7387	87.7459	87.7387	0.00
25/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7547	8	8	8	0.00
25/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5906	6	6	6	0.00
25/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3844	4	4	4	0.00
25/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2232	2	2	2	2,541.00
25/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2713	3	3	3	2,541.00
25/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5038	5	5	5	0.00
25/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1493	2	1	2	2,541.00
25/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	988	1	1	1	0.00
25/08/2025	2037 On 05-November-26			Bond Future	10.62	89.2648	89.2724	89.2648	0.00
25/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3714	4	4	4	0.00
25/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3740	4	4	4	0.00
25/08/2025	2038 On 06-November-25			Bond Future	142.93	142.5592	142.9272	142.5592	2,621.00
25/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	953	1	1	1	0.00
25/08/2025	2038 On 05-February-26			Bond Future	143.43	143.0599	143.4349	143.0599	0.00
25/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	235	0	0	0	0.00
25/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2038 On 07-May-26			Bond Future	146.11	145.7276	146.1099	145.7276	0.00
25/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1580	1	2	1	0.00
25/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2038 On 06-August-26			Bond Future	146.61	146.2244	146.6147	146.2244	0.00
25/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1895	2	2	2	0.00
25/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2038 On 05-November-26			Bond Future	149.20	148.8070	149.2048	148.8070	0.00
25/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2895	2	3	2	0.00
25/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2040 On 06-November-25			Bond Future	10.62	90.6756	90.7172	90.6756	43,645.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7576	8	8	8	0.00
25/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	32	0	0	0	0.00
25/08/2025	2040 On 05-February-26			Bond Future	10.73	87.8487	87.8910	87.8487	36,614.00
25/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5455	5	5	5	0.00
25/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14297	14	14	14	0.00
25/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7069	7	7	7	475.00
25/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1492	1	1	1	680.00
25/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2515	3	3	3	0.00
25/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3955	4	4	4	0.00
25/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1257	1	1	1	680.00
25/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2356	2	2	2	680.00
25/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	3985	4	4	4	0.00
25/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12	0	0	0	475.00
25/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	357	0	0	0	0.00
25/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	685	1	1	1	0.00
25/08/2025	2040 On 07-May-26			Bond Future	10.84	89.4655	89.5088	89.4655	0.00
25/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6176	6	6	6	0.00
25/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8717	9	9	9	0.00
25/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6396	6	6	6	0.00
25/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2730	3	3	3	1,460.00
25/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7810	8	8	8	0.00
25/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10220	10	10	10	0.00
25/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	4002	4	4	4	820.00
25/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	333	0	0	0	820.00
25/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	663	1	1	1	820.00
25/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2228	2	2	2	0.00
25/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1022	1	1	1	1,460.00
25/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3616	4	4	4	0.00
25/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	512	1	1	1	1,460.00
25/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1094	1	1	1	0.00
25/08/2025	2040 On 06-August-26			Bond Future	10.96	86.5994	86.6437	86.5994	0.00
25/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8283	8	8	8	0.00
25/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1073	1	1	1	0.00
25/08/2025	2040 On 05-November-26			Bond Future	11.09	88.1052	88.1505	88.1052	0.00
25/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4032	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
25/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4207	4	4	4	0.00
25/08/2025	2044 On 06-November-25			Bond Future	10.91	85.5183	85.4911	85.5183	129,981.00
25/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6294	6	6	6	0.00
25/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8393	8	8	8	0.00
25/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6974	7	7	7	0.00
25/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8110	8	8	8	0.00
25/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2987	3	3	3	11,000.00
25/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5565	6	6	6	0.00
25/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	149	0	0	0	11,000.00
25/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	719	1	1	1	0.00
25/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	26	0	0	0	5,600.00
25/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	57	0	0	0	5,800.00
25/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	21	0	0	0	5,800.00
25/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	92	0	0	0	0.00
25/08/2025	2044 On 05-February-26			Bond Future	11.01	82.7210	82.6932	82.7210	16.00
25/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4589	5	5	5	0.00
25/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3324	3	3	3	0.00
25/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4116	4	4	4	0.00
25/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4327	4	4	4	0.00
25/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	668	1	1	1	9,000.00
25/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2182	2	2	2	9,000.00
25/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7345	7	7	7	0.00
25/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1161	1	1	1	4,500.00
25/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1265	1	1	1	9,000.00
25/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1753	2	2	2	4,500.00
25/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2928	3	3	3	0.00
25/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1048	1	1	1	0.00
25/08/2025	2044 On 07-May-26			Bond Future	11.12	84.2434	84.2153	84.2434	0.00
25/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5654	6	6	6	0.00
25/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1391	1	1	1	0.00
25/08/2025	2044 On 06-August-26			Bond Future	11.24	81.4066	81.3781	81.4066	0.00
25/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8232	8	8	8	0.00
25/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1183	1	1	1	0.00
25/08/2025	2044 On 05-November-26			Bond Future	11.37	82.8218	82.7931	82.8218	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
25/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4161	4	4	4	0.00
25/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4341	4	4	4	0.00
25/08/2025	2046 On 06-November-25			Bond Future	120.87	121.4038	120.8698	121.4038	19,630.00
25/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4540	4	5	4	0.00
25/08/2025	2046 On 05-February-26			Bond Future	123.14	123.6855	123.1414	123.6855	0.00
25/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1491	2	1	2	0.00
25/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2046 On 07-May-26			Bond Future	123.13	123.6824	123.1289	123.6824	0.00
25/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1821	1	2	1	0.00
25/08/2025	2046 On 06-August-26			Bond Future	125.42	125.9857	125.4220	125.9857	0.00
25/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3042	4	3	4	0.00
25/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2046 On 05-November-26			Bond Future	125.29	125.8632	125.2907	125.8632	0.00
25/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	189	0	0	0	0.00
25/08/2025	2050 On 06-November-25			Bond Future	121.89	121.9941	121.8945	121.9941	17,837.00
25/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2526	2	3	2	0.00
25/08/2025	2050 On 05-February-26			Bond Future	121.76	121.8592	121.7576	121.8592	0.00
25/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1062	1	1	1	0.00
25/08/2025	2050 On 07-May-26			Bond Future	124.03	124.1316	124.0283	124.1316	0.00
25/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
25/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	42	0	0	0	0.00
25/08/2025	2050 On 06-August-26			Bond Future	123.87	123.9730	123.8688	123.9730	0.00
25/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	599	1	1	1	0.00
25/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
25/08/2025	2050 On 05-November-26			Bond Future	126.06	126.1622	126.0564	126.1622	0.00
25/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2216	2	2	2	0.00
25/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
25/08/2025	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
25/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	AL37 On 06-November-25			Index Future	1198.19	1197.0730	1198.1920	1197.0730	0.00
25/08/2025	AL37 On 05-February-26			Index Future	1220.42	1219.2820	1220.4200	1219.2820	0.00
25/08/2025	AL37 On 07-May-26			Index Future	1242.91	1241.7400	1242.9050	1241.7400	0.00
25/08/2025	AL37 On 06-August-26			Index Future	1265.55	1264.3530	1265.5480	1264.3530	0.00
25/08/2025	AL37 On 05-November-26			Index Future	1287.92	1286.6940	1287.9220	1286.6940	0.00
25/08/2025	AL7T On 06-November-25			Index Future	1458.14	1457.2810	1458.1430	1457.2810	0.00
25/08/2025	AL7T On 05-February-26			Index Future	1485.19	1484.3180	1485.1940	1484.3180	0.00
25/08/2025	AL7T On 07-May-26			Index Future	1512.56	1511.6580	1512.5580	1511.6580	0.00
25/08/2025	AL7T On 06-August-26			Index Future	1540.11	1539.1850	1540.1120	1539.1850	0.00
25/08/2025	AL7T On 05-November-26			Index Future	1567.34	1566.3830	1567.3410	1566.3830	0.00
25/08/2025	ALBI On 06-November-25			Index Future	1235.15	1234.3880	1235.1500	1234.3880	76.00
25/08/2025	ALBI On 05-February-26			Index Future	1258.06	1257.2890	1258.0640	1257.2890	0.00
25/08/2025	ALBI On 07-May-26			Index Future	1281.24	1280.4470	1281.2430	1280.4470	0.00
25/08/2025	ALBI On 06-August-26			Index Future	1304.58	1303.7650	1304.5840	1303.7650	0.00
25/08/2025	ALBI On 05-November-26			Index Future	1327.65	1326.8020	1327.6480	1326.8020	0.00
25/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	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
25/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	ES33 On 06-November-25			Bond Future	10.26	86.4608	86.5168	86.4608	0.00
25/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7867	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
25/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES33 On 05-February-26			Bond Future	10.39	88.0857	88.1428	88.0857	0.00
25/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4947	5	5	5	0.00
25/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES33 On 07-May-26			Bond Future	10.52	85.9333	85.9916	85.9333	0.00
25/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5111	5	5	5	0.00
25/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES33 On 06-August-26			Bond Future	10.66	87.5324	87.5920	87.5324	0.00
25/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5723	6	6	6	0.00
25/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES33 On 05-November-26			Bond Future	10.83	85.2838	85.3448	85.2838	0.00
25/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	16	0	0	0	0.00
25/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 06-November-25			Bond Future	11.16	80.4813	80.5219	80.4813	0.00
25/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7188	7	7	7	0.00
25/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 05-February-26			Bond Future	11.28	81.9940	82.0352	81.9940	0.00
25/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3436	3	3	3	0.00
25/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 07-May-26			Bond Future	11.40	79.2578	79.3000	79.2578	0.00
25/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4659	5	5	5	0.00
25/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 06-August-26			Bond Future	11.52	80.7314	80.7746	80.7314	0.00
25/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6300	6	6	6	0.00
25/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 05-November-26			Bond Future	11.67	77.8907	77.9350	77.8907	0.00
25/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
25/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	30	0	0	0	0.00
25/08/2025	GOVI On 06-November-25			GOVI	1215.10	1214.3640	1215.1000	1214.3640	609.00
25/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1031000	102	103	102	0.00
25/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
25/08/2025	GOVI On 05-February-26			GOVI	1237.64	1236.8940	1237.6420	1236.8940	0.00
25/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	876420	87	88	87	0.00
25/08/2025	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
25/08/2025	GOVI On 07-May-26			GOVI	1260.44	1259.6760	1260.4440	1259.6760	42.00
25/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	834440	83	83	83	0.00
25/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
25/08/2025	GOVI On 06-August-26			GOVI	1283.41	1282.6150	1283.4060	1282.6150	0.00
25/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	944060	94	94	94	0.00
25/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
25/08/2025	GOVI On 05-November-26			GOVI	1306.10	1305.2790	1306.0960	1305.2790	0.00
25/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	290960	28	29	28	0.00
25/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
25/08/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2025	IGOV On 06-November-25			Index Future	392.15	392.1470	392.1540	392.1470	754.00
25/08/2025	IGOV On 05-February-26			Index Future	399.52	399.5170	399.5240	399.5170	0.00
25/08/2025	IGOV On 07-May-26			Index Future	406.98	406.9690	406.9780	406.9690	0.00
25/08/2025	IGOV On 06-August-26			Index Future	414.48	414.4710	414.4840	414.4710	0.00
25/08/2025	IGOV On 05-November-26			Index Future	421.90	421.8850	421.9010	421.8850	0.00
25/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/08/2025	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
25/08/2025	R033 On 06-November-25			Bond Future	8.98	106.4596	106.5787	106.4596	28,586.00
25/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7127	7	7	7	0.00
25/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4	0	0	0	0.00
25/08/2025	R033 On 05-February-26			Bond Future	9.05	108.4348	108.5560	108.4348	0.00
25/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7409	7	7	7	0.00
25/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	63	0	0	0	0.00
25/08/2025	R033 On 07-May-26			Bond Future	9.13	105.3876	105.5112	105.3876	0.00
25/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6471	6	6	6	0.00
25/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	248	0	0	0	0.00
25/08/2025	R033 On 06-August-26			Bond Future	9.22	107.3243	107.4506	107.3243	0.00
25/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5627	6	6	6	0.00
25/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	631	1	1	1	0.00
25/08/2025	R033 On 05-November-26			Bond Future	9.33	104.1531	104.2818	104.1531	0.00
25/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2353	2	2	2	0.00
25/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2348	2	2	2	0.00
25/08/2025	R035 On 06-November-25			Bond Future	9.63	97.0785	97.1448	97.0785	119,353.00
25/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8636	9	9	9	0.00
25/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12400	12	12	12	0.00
25/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7338	7	7	7	250.00
25/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9915	10	10	10	0.00
25/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7286	7	7	7	2,000.00
25/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12595	13	13	13	0.00
25/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2934	3	3	3	300.00
25/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5402	5	5	5	300.00
25/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	11020	11	11	11	0.00
25/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2214	2	2	2	2,000.00
25/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4527	4	5	4	2,000.00
25/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4680	5	5	5	2,000.00
25/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7599	8	8	8	0.00
25/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5924	6	6	6	0.00
25/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4988	5	5	5	0.00
25/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3976	4	4	4	0.00
25/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3255	3	3	3	0.00
25/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1697	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
25/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9814	10	10	10	0.00
25/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
25/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
25/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	289	0	0	0	250.00
25/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	904	1	1	1	0.00
25/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	171	0	0	0	50.00
25/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	79	0	0	0	250.00
25/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	37	0	0	0	8,500.00
25/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
25/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	101	0	0	0	0.00
25/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	113	0	0	0	0.00
25/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
25/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	57	0	0	0	0.00
25/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	612	1	1	1	0.00
25/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	363	0	0	0	0.00
25/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
25/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
25/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10	0	0	0	0.00
25/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
25/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
25/08/2025	R035 On 05-February-26			Bond Future	9.73	98.8796	98.9471	98.8796	0.00
25/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6103	6	6	6	0.00
25/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4516	4	5	4	2,000.00
25/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6814	7	7	7	2,000.00
25/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	14008	14	14	14	0.00
25/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7102	7	7	7	0.00
25/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7922	8	8	8	0.00
25/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3402	3	3	3	250.00
25/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5545	5	6	5	0.00
25/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	327	0	0	0	250.00
25/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	897	1	1	1	0.00
25/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	97	0	0	0	250.00
25/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	153	0	0	0	0.00
25/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
25/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	176	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
25/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	532	1	1	1	0.00
25/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	250	0	0	0	0.00
25/08/2025	R035 On 07-May-26			Bond Future	9.82	96.1968	96.2657	96.1968	0.00
25/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6191	6	6	6	0.00
25/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5354	5	5	5	0.00
25/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3459	3	3	3	0.00
25/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1988	2	2	2	200.00
25/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5560	6	6	6	0.00
25/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3633	4	4	4	0.00
25/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2113	2	2	2	350.00
25/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1469	2	1	2	350.00
25/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2716	3	3	3	0.00
25/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	733	1	1	1	350.00
25/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1567	2	2	2	200.00
25/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2874	3	3	3	0.00
25/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	789	1	1	1	200.00
25/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	585	1	1	1	0.00
25/08/2025	R035 On 06-August-26			Bond Future	9.92	97.9655	98.0359	97.9655	0.00
25/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6795	7	7	7	0.00
25/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	840	1	1	1	0.00
25/08/2025	R035 On 05-November-26			Bond Future	10.04	95.1718	95.2437	95.1718	0.00
25/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3072	3	3	3	0.00
25/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3136	3	3	3	0.00
25/08/2025	R038 On 06-November-25			Bond Future	10.24	105.5631	105.6082	105.5631	6,667.00
25/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6854	7	7	7	0.00
25/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5265	5	5	5	1,770.00
25/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13502	13	14	13	0.00
25/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
25/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	184	0	0	0	0.00
25/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	65	0	0	0	0.00
25/08/2025	R038 On 05-February-26			Bond Future	10.34	107.5216	107.5675	107.5216	0.00
25/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7619	8	8	8	0.00
25/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	337	0	0	0	0.00
25/08/2025	R038 On 07-May-26			Bond Future	10.45	104.0162	104.0632	104.0162	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
25/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7084	7	7	7	0.00
25/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	870	1	1	1	0.00
25/08/2025	R038 On 06-August-26			Bond Future	10.57	105.9275	105.9756	105.9275	0.00
25/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8757	9	9	9	0.00
25/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1138	1	1	1	0.00
25/08/2025	R038 On 05-November-26			Bond Future	10.70	102.2902	102.3395	102.2902	0.00
25/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3993	4	4	4	0.00
25/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3860	4	4	4	0.00
25/08/2025	R053 On 06-November-25			Bond Future	10.81	108.3823	108.4403	108.3823	25,967.00
25/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8349	8	8	8	0.00
25/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	123	0	0	0	0.00
25/08/2025	R053 On 05-February-26			Bond Future	10.90	110.3933	110.4521	110.3933	0.00
25/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6437	6	6	6	0.00
25/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1319	1	1	1	0.00
25/08/2025	R053 On 07-May-26			Bond Future	11.01	106.5635	106.6238	106.5635	10,000.00
25/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7585	8	8	8	0.00
25/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1737	2	2	2	0.00
25/08/2025	R053 On 06-August-26			Bond Future	11.11	108.5215	108.5831	108.5215	0.00
25/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11171	11	11	11	0.00
25/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1699	2	2	2	0.00
25/08/2025	R053 On 05-November-26			Bond Future	11.23	104.5510	104.6141	104.5510	0.00
25/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5420	5	5	5	0.00
25/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5582	6	6	6	0.00
25/08/2025	R186 On 06-November-25			Bond Future	7.55	107.1459	107.1721	107.1459	96,329.00
25/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	623	1	1	1	0.00
25/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
25/08/2025	R186 On 05-February-26			Bond Future	7.56	103.8292	103.8559	103.8292	0.00
25/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	732	1	1	1	0.00
25/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	9	0	0	0	0.00
25/08/2025	R186 On 07-May-26			Bond Future	7.61	105.7406	105.7680	105.7406	0.00
25/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	652	1	1	1	0.00
25/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	14	0	0	0	0.00
25/08/2025	R186 On 06-August-26			Bond Future	7.73	102.3790	102.4071	102.3790	0.00
25/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	338	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
25/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	40	0	0	0	0.00
25/08/2025	R186 On 05-November-26			Bond Future	9.06	104.1606	104.1896	104.1606	0.00
25/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
25/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	151	0	0	0	0.00
25/08/2025	R202 On 06-November-25			Bond Future	276.93	276.8300	276.9263	276.8300	1,033.00
25/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1286	1	1	1	0.00
25/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R202 On 05-February-26			Bond Future	276.76	276.6627	276.7610	276.6627	0.00
25/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
25/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1059	1	1	1	0.00
25/08/2025	R202 On 07-May-26			Bond Future	281.92	281.8221	281.9228	281.8221	0.00
25/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4373	4	4	4	0.00
25/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R202 On 06-August-26			Bond Future	281.71	281.6097	281.7141	281.6097	0.00
25/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2854	3	3	3	0.00
25/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R202 On 05-November-26			Bond Future	286.69	286.5837	286.6908	286.5837	0.00
25/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6231	6	6	6	0.00
25/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R209 On 06-November-25			Bond Future	9.91	77.2605	77.3211	77.2605	20,084.00
25/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6904	7	7	7	0.00
25/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12	0	0	0	0.00
25/08/2025	R209 On 05-February-26			Bond Future	9.99	78.6939	78.7557	78.6939	0.00
25/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5108	5	5	5	0.00
25/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	364	0	0	0	0.00
25/08/2025	R209 On 07-May-26			Bond Future	10.09	76.9912	77.0542	76.9912	0.00
25/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5560	6	6	6	0.00
25/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	676	1	1	1	0.00
25/08/2025	R209 On 06-August-26			Bond Future	10.19	78.4065	78.4708	78.4065	0.00
25/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6642	7	7	7	0.00
25/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	837	1	1	1	0.00
25/08/2025	R209 On 05-November-26			Bond Future	10.30	76.6224	76.6881	76.6224	0.00
25/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3218	3	3	3	0.00
25/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3117	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
25/08/2025	R210 On 06-November-25			Bond Future	252.79	252.9511	252.7896	252.9511	1,206.00
25/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	650	1	1	1	0.00
25/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R210 On 05-February-26			Bond Future	257.54	257.7052	257.5406	257.7052	0.00
25/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4441	5	4	5	0.00
25/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R210 On 07-May-26			Bond Future	258.84	259.0101	258.8434	259.0101	0.00
25/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3443	4	3	4	0.00
25/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R210 On 06-August-26			Bond Future	263.67	263.8342	263.6650	263.8342	0.00
25/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3825	4	4	4	0.00
25/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R210 On 05-November-26			Bond Future	264.77	264.9371	264.7670	264.9371	0.00
25/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11437	12	11	12	0.00
25/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R213 On 06-November-25			Bond Future	8.44	95.2511	95.3385	95.2511	94,338.00
25/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6269	6	6	6	0.00
25/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
25/08/2025	R213 On 05-February-26			Bond Future	8.50	97.0183	97.1073	97.0183	23.00
25/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5269	5	5	5	0.00
25/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	32	0	0	0	0.00
25/08/2025	R213 On 07-May-26			Bond Future	8.56	95.2527	95.3435	95.2527	0.00
25/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4636	5	5	5	0.00
25/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	137	0	0	0	0.00
25/08/2025	R213 On 06-August-26			Bond Future	8.63	97.0044	97.0971	97.0044	0.00
25/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4003	4	4	4	0.00
25/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	322	0	0	0	0.00
25/08/2025	R213 On 05-November-26			Bond Future	8.73	95.1458	95.2404	95.1458	0.00
25/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1651	2	2	2	0.00
25/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1600	2	2	2	0.00
25/08/2025	R214 On 06-November-25			Bond Future	10.57	70.7106	70.7461	70.7106	36,372.00
25/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5859	6	6	6	0.00
25/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	45	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
25/08/2025	R214 On 05-February-26			Bond Future	10.66	72.0226	72.0585	72.0226	0.00
25/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4040	4	4	4	0.00
25/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	756	1	1	1	0.00
25/08/2025	R214 On 07-May-26			Bond Future	10.76	70.0503	70.0872	70.0503	0.00
25/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5127	5	5	5	0.00
25/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	983	1	1	1	0.00
25/08/2025	R214 On 06-August-26			Bond Future	10.86	71.3383	71.3760	71.3383	0.00
25/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6810	7	7	7	0.00
25/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1060	1	1	1	0.00
25/08/2025	R214 On 05-November-26			Bond Future	10.98	69.2850	69.3236	69.2850	0.00
25/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3388	3	3	3	0.00
25/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3415	3	3	3	0.00
25/08/2025	R248 On 06-November-25			Bond Future	10.90	83.8127	83.8566	83.8127	219,481.00
25/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5764	6	6	6	0.00
25/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	150	0	0	0	0.00
25/08/2025	R248 On 05-February-26			Bond Future	11.00	85.3677	85.4123	85.3677	0.00
25/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4319	4	4	4	0.00
25/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1214	1	1	1	0.00
25/08/2025	R248 On 07-May-26			Bond Future	11.10	82.4994	82.5451	82.4994	260.00
25/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5613	6	6	6	0.00
25/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1548	2	2	2	0.00
25/08/2025	R248 On 06-August-26			Bond Future	11.21	84.0160	84.0627	84.0160	0.00
25/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8560	9	9	9	0.00
25/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1346	1	1	1	0.00
25/08/2025	R248 On 05-November-26			Bond Future	11.33	81.0420	81.0898	81.0420	0.00
25/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4197	4	4	4	0.00
25/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4332	4	4	4	0.00
25/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00