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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/08/2025 TO: 26/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	2029 On 06-November-25			Bond Future	140.95	140.8788	140.9485	140.8788	4,396.00
26/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1158	1	1	1	0.00
26/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2029 On 05-February-26			Bond Future	143.60	143.5265	143.5975	143.5265	0.00
26/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3487	3	3	3	0.00
26/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2029 On 07-May-26			Bond Future	144.81	144.7339	144.8065	144.7339	0.00
26/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2987	3	3	3	0.00
26/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2029 On 06-August-26			Bond Future	147.50	147.4303	147.5046	147.4303	0.00
26/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3405	3	3	3	0.00
26/08/2025	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
26/08/2025	2029 On 05-November-26			Bond Future	148.62	148.5429	148.6194	148.5429	0.00
26/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1059	1	1	1	0.00
26/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2030 On 06-November-25			Bond Future	8.12	101.8624	101.7901	101.8624	138,560.00
26/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4824	5	5	5	0.00
26/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3766	4	4	4	300.00
26/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6584	7	7	7	0.00
26/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2162	2	2	2	300.00
26/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
26/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
26/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	93	0	0	0	0.00
26/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
26/08/2025	2030 On 05-February-26			Bond Future	8.16	99.7440	99.6704	99.7440	52,861.00
26/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4329	4	4	4	0.00
26/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	38	0	0	0	0.00
26/08/2025	2030 On 07-May-26			Bond Future	8.22	101.5803	101.5055	101.5803	0.00
26/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3736	4	4	4	0.00
26/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	159	0	0	0	0.00
26/08/2025	2030 On 06-August-26			Bond Future	8.30	99.4389	99.3629	99.4389	0.00
26/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3047	3	3	3	0.00
26/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	387	0	0	0	0.00
26/08/2025	2030 On 05-November-26			Bond Future	8.40	101.1701	101.0932	101.1701	0.00
26/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1516	2	2	2	0.00
26/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1538	2	2	2	0.00
26/08/2025	2031 On 06-November-25			Bond Future	110.68	110.6792	110.6779	110.6792	1,416.00
26/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	998	1	1	1	0.00
26/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	10	0	0	0	0.00
26/08/2025	2031 On 05-February-26			Bond Future	110.36	110.3599	110.3586	110.3599	0.00
26/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	21	0	0	0	0.00
26/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1423	1	1	1	0.00
26/08/2025	2031 On 07-May-26			Bond Future	112.42	112.4178	112.4167	112.4178	0.00
26/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16	0	0	0	0.00
26/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1440	1	1	1	0.00
26/08/2025	2031 On 06-August-26			Bond Future	112.07	112.0698	112.0693	112.0698	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
26/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1741	2	2	2	0.00
26/08/2025	2031 On 05-November-26			Bond Future	114.05	114.0483	114.0482	114.0483	0.00
26/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2558	3	3	3	0.00
26/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2032 On 06-November-25			Bond Future	8.84	98.2292	98.1100	98.2292	155,030.00
26/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7116	7	7	7	0.00
26/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2804	3	3	3	300.00
26/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4873	5	5	5	300.00
26/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9102	9	9	9	0.00
26/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
26/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	24	0	0	0	0.00
26/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	201	0	0	0	0.00
26/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
26/08/2025	2032 On 05-February-26			Bond Future	8.91	100.0516	99.9302	100.0516	0.00
26/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5610	6	6	6	0.00
26/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	111	0	0	0	0.00
26/08/2025	2032 On 07-May-26			Bond Future	8.99	97.7338	97.6104	97.7338	0.00
26/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5229	5	5	5	0.00
26/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	322	0	0	0	0.00
26/08/2025	2032 On 06-August-26			Bond Future	9.08	99.5305	99.4050	99.5305	0.00
26/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4879	5	5	5	0.00
26/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	591	1	1	1	0.00
26/08/2025	2032 On 05-November-26			Bond Future	9.19	97.1065	96.9791	97.1065	0.00
26/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2301	2	2	2	0.00
26/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2432	2	2	2	0.00
26/08/2025	2033 On 06-November-25			Bond Future	132.65	132.9685	132.6518	132.9685	8,490.00
26/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	488	0	0	0	0.00
26/08/2025	2033 On 05-February-26			Bond Future	135.14	135.4675	135.1448	135.4675	0.00
26/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2265	3	2	3	0.00
26/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2033 On 07-May-26			Bond Future	136.09	136.4223	136.0939	136.4223	0.00
26/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	934	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
26/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2033 On 06-August-26			Bond Future	138.63	138.9640	138.6299	138.9640	0.00
26/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4380	5	4	5	0.00
26/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2033 On 05-November-26			Bond Future	139.48	139.8226	139.4833	139.8226	0.00
26/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2223	3	2	3	0.00
26/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2037 On 06-November-25			Bond Future	10.19	91.2772	91.2209	91.2772	183,759.00
26/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8224	8	8	8	0.00
26/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4898	5	5	5	300.00
26/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10968	11	11	11	0.00
26/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2553	3	3	3	300.00
26/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	136	0	0	0	0.00
26/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
26/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	678	1	1	1	0.00
26/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10	0	0	0	0.00
26/08/2025	2037 On 05-February-26			Bond Future	10.28	88.7119	88.6546	88.7119	5.00
26/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5697	6	6	6	0.00
26/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4385	4	4	4	1,970.00
26/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10876	11	11	11	0.00
26/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8868	9	9	9	0.00
26/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6443	6	6	6	0.00
26/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3403	3	3	3	1,930.00
26/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13088	13	13	13	0.00
26/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6633	7	7	7	1,030.00
26/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11	0	0	0	1,030.00
26/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	305	0	0	0	0.00
26/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	331	0	0	0	1,930.00
26/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1256	1	1	1	0.00
26/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	113	0	0	0	1,930.00
26/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	43	0	0	0	1,970.00
26/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	812	1	1	1	0.00
26/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	456	0	0	0	0.00
26/08/2025	2037 On 07-May-26			Bond Future	10.39	90.3449	90.2867	90.3449	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
26/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6069	6	6	6	0.00
26/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10923	11	11	11	0.00
26/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4604	5	5	5	142.00
26/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	184	0	0	0	142.00
26/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1421	1	1	1	0.00
26/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	865	1	1	1	0.00
26/08/2025	2037 On 06-August-26			Bond Future	10.51	87.7459	87.6868	87.7459	0.00
26/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7497	8	7	8	0.00
26/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5860	6	6	6	0.00
26/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3805	4	4	4	0.00
26/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2204	2	2	2	2,541.00
26/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2733	3	3	3	2,541.00
26/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5070	5	5	5	0.00
26/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1505	1	2	1	2,541.00
26/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	997	1	1	1	0.00
26/08/2025	2037 On 05-November-26			Bond Future	10.64	89.2724	89.2126	89.2724	0.00
26/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3679	4	4	4	0.00
26/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3764	4	4	4	0.00
26/08/2025	2038 On 06-November-25			Bond Future	142.78	142.9272	142.7801	142.9272	2,621.00
26/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1100	1	1	1	0.00
26/08/2025	2038 On 05-February-26			Bond Future	143.29	143.4349	143.2850	143.4349	0.00
26/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	85	0	0	0	0.00
26/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2038 On 07-May-26			Bond Future	145.96	146.1099	145.9575	146.1099	0.00
26/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1428	2	1	2	0.00
26/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2038 On 06-August-26			Bond Future	146.46	146.6147	146.4602	146.6147	0.00
26/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1740	2	2	2	0.00
26/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2038 On 05-November-26			Bond Future	149.05	149.2048	149.0480	149.2048	0.00
26/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2738	3	3	3	0.00
26/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2040 On 06-November-25			Bond Future	10.63	90.7172	90.6905	90.7172	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
26/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7548	8	8	8	0.00
26/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	31	0	0	0	0.00
26/08/2025	2040 On 05-February-26			Bond Future	10.73	87.8910	87.8639	87.8910	36,614.00
26/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5428	5	5	5	0.00
26/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14269	14	14	14	0.00
26/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7042	7	7	7	475.00
26/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1475	1	1	1	680.00
26/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2493	3	2	3	0.00
26/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3930	4	4	4	0.00
26/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1259	1	1	1	680.00
26/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2362	2	2	2	680.00
26/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	3995	4	4	4	0.00
26/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12	0	0	0	475.00
26/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	357	0	0	0	0.00
26/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	685	1	1	1	0.00
26/08/2025	2040 On 07-May-26			Bond Future	10.84	89.5088	89.4813	89.5088	0.00
26/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6151	6	6	6	0.00
26/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8690	9	9	9	0.00
26/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6370	6	6	6	0.00
26/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2711	3	3	3	1,460.00
26/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7783	8	8	8	0.00
26/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10193	10	10	10	0.00
26/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3980	4	4	4	820.00
26/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	333	0	0	0	820.00
26/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	664	1	1	1	820.00
26/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2233	2	2	2	0.00
26/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1024	1	1	1	1,460.00
26/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3625	4	4	4	0.00
26/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	513	1	1	1	1,460.00
26/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1095	1	1	1	0.00
26/08/2025	2040 On 06-August-26			Bond Future	10.97	86.6437	86.6159	86.6437	0.00
26/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8257	8	8	8	0.00
26/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1075	1	1	1	0.00
26/08/2025	2040 On 05-November-26			Bond Future	11.09	88.1505	88.1226	88.1505	0.00
26/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4013	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
26/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4216	4	4	4	0.00
26/08/2025	2044 On 06-November-25			Bond Future	10.91	85.4911	85.4987	85.4911	129,981.00
26/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6299	6	6	6	0.00
26/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8399	8	8	8	0.00
26/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6979	7	7	7	0.00
26/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8116	8	8	8	0.00
26/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2983	3	3	3	11,000.00
26/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5568	6	6	6	0.00
26/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	144	0	0	0	11,000.00
26/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	707	1	1	1	0.00
26/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	25	0	0	0	5,600.00
26/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	55	0	0	0	5,800.00
26/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	20	0	0	0	5,800.00
26/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	89	0	0	0	0.00
26/08/2025	2044 On 05-February-26			Bond Future	11.01	82.6932	82.7010	82.6932	16.00
26/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4588	5	5	5	0.00
26/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3322	3	3	3	0.00
26/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4115	4	4	4	0.00
26/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4326	4	4	4	0.00
26/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	664	1	1	1	9,000.00
26/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2178	2	2	2	9,000.00
26/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7333	7	7	7	0.00
26/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1152	1	1	1	4,500.00
26/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1256	1	1	1	9,000.00
26/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1742	2	2	2	4,500.00
26/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2916	3	3	3	0.00
26/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1040	1	1	1	0.00
26/08/2025	2044 On 07-May-26			Bond Future	11.12	84.2153	84.2234	84.2153	0.00
26/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5655	6	6	6	0.00
26/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1384	1	1	1	0.00
26/08/2025	2044 On 06-August-26			Bond Future	11.24	81.3781	81.3865	81.3781	0.00
26/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8234	8	8	8	0.00
26/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1177	1	1	1	0.00
26/08/2025	2044 On 05-November-26			Bond Future	11.37	82.7931	82.8020	82.7931	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
26/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4161	4	4	4	0.00
26/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4332	4	4	4	0.00
26/08/2025	2046 On 06-November-25			Bond Future	121.14	120.8698	121.1368	120.8698	19,630.00
26/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4273	5	4	5	0.00
26/08/2025	2046 On 05-February-26			Bond Future	123.41	123.1414	123.4134	123.1414	0.00
26/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1763	1	2	1	0.00
26/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2046 On 07-May-26			Bond Future	123.41	123.1289	123.4063	123.1289	0.00
26/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1544	2	2	2	0.00
26/08/2025	2046 On 06-August-26			Bond Future	125.70	125.4220	125.7050	125.4220	0.00
26/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3325	3	3	3	0.00
26/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2046 On 05-November-26			Bond Future	125.58	125.2907	125.5797	125.2907	0.00
26/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	100	0	0	0	0.00
26/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2050 On 06-November-25			Bond Future	122.40	121.8945	122.3952	121.8945	17,837.00
26/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2025	3	2	3	0.00
26/08/2025	2050 On 05-February-26			Bond Future	122.27	121.7576	122.2681	121.7576	0.00
26/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
26/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	552	1	1	1	0.00
26/08/2025	2050 On 07-May-26			Bond Future	124.55	124.0283	124.5485	124.0283	0.00
26/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	479	0	0	0	0.00
26/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2050 On 06-August-26			Bond Future	124.40	123.8688	124.3991	123.8688	0.00
26/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1129	1	1	1	0.00
26/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
26/08/2025	2050 On 05-November-26			Bond Future	126.60	126.0564	126.5966	126.0564	0.00
26/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2757	2	3	2	0.00
26/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
26/08/2025	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
26/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	AL37 On 06-November-25			Index Future	1197.02	1198.1920	1197.0170	1198.1920	0.00
26/08/2025	AL37 On 05-February-26			Index Future	1219.22	1220.4200	1219.2230	1220.4200	0.00
26/08/2025	AL37 On 07-May-26			Index Future	1241.69	1242.9050	1241.6880	1242.9050	0.00
26/08/2025	AL37 On 06-August-26			Index Future	1264.31	1265.5480	1264.3110	1265.5480	0.00
26/08/2025	AL37 On 05-November-26			Index Future	1286.67	1287.9220	1286.6680	1287.9220	0.00
26/08/2025	AL7T On 06-November-25			Index Future	1456.99	1458.1430	1456.9870	1458.1430	0.00
26/08/2025	AL7T On 05-February-26			Index Future	1484.02	1485.1940	1484.0160	1485.1940	0.00
26/08/2025	AL7T On 07-May-26			Index Future	1511.36	1512.5580	1511.3600	1512.5580	0.00
26/08/2025	AL7T On 06-August-26			Index Future	1538.90	1540.1120	1538.8960	1540.1120	0.00
26/08/2025	AL7T On 05-November-26			Index Future	1566.11	1567.3410	1566.1080	1567.3410	0.00
26/08/2025	ALBI On 06-November-25			Index Future	1234.34	1235.1500	1234.3410	1235.1500	76.00
26/08/2025	ALBI On 05-February-26			Index Future	1257.24	1258.0640	1257.2390	1258.0640	0.00
26/08/2025	ALBI On 07-May-26			Index Future	1280.41	1281.2430	1280.4050	1281.2430	0.00
26/08/2025	ALBI On 06-August-26			Index Future	1303.73	1304.5840	1303.7330	1304.5840	0.00
26/08/2025	ALBI On 05-November-26			Index Future	1326.79	1327.6480	1326.7870	1327.6480	0.00
26/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	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
26/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	ES33 On 06-November-25			Bond Future	10.28	86.5168	86.4486	86.5168	0.00
26/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7798	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
26/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES33 On 05-February-26			Bond Future	10.40	88.1428	88.0734	88.1428	0.00
26/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4878	5	5	5	0.00
26/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES33 On 07-May-26			Bond Future	10.53	85.9916	85.9210	85.9916	0.00
26/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5040	5	5	5	0.00
26/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES33 On 06-August-26			Bond Future	10.68	87.5920	87.5204	87.5920	0.00
26/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5652	6	6	6	0.00
26/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES33 On 05-November-26			Bond Future	10.84	85.3448	85.2721	85.3448	0.00
26/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
26/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	56	0	0	0	0.00
26/08/2025	ES42 On 06-November-25			Bond Future	11.18	80.5219	80.4326	80.5219	0.00
26/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7099	7	7	7	0.00
26/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES42 On 05-February-26			Bond Future	11.29	82.0352	81.9444	82.0352	0.00
26/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3345	3	3	3	0.00
26/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES42 On 07-May-26			Bond Future	11.41	79.3000	79.2075	79.3000	0.00
26/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4566	5	5	5	0.00
26/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES42 On 06-August-26			Bond Future	11.54	80.7746	80.6806	80.7746	0.00
26/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6206	6	6	6	0.00
26/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
26/08/2025	ES42 On 05-November-26			Bond Future	11.68	77.9350	77.8396	77.9350	0.00
26/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
26/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	125	0	0	0	0.00
26/08/2025	GOVI On 06-November-25			GOVI	1214.33	1215.1000	1214.3280	1215.1000	609.00
26/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1023280	103	102	103	0.00
26/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
26/08/2025	GOVI On 05-February-26			GOVI	1236.86	1237.6420	1236.8550	1237.6420	0.00
26/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	868550	88	87	88	0.00
26/08/2025	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
26/08/2025	GOVI On 07-May-26			GOVI	1259.65	1260.4440	1259.6450	1260.4440	42.00
26/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	826450	83	83	83	0.00
26/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/08/2025	GOVI On 06-August-26			GOVI	1282.60	1283.4060	1282.5950	1283.4060	0.00
26/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	935950	94	94	94	0.00
26/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/08/2025	GOVI On 05-November-26			GOVI	1305.28	1306.0960	1305.2750	1306.0960	0.00
26/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	282750	29	28	29	0.00
26/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
26/08/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2025	IGOV On 06-November-25			Index Future	392.36	392.1540	392.3630	392.1540	754.00
26/08/2025	IGOV On 05-February-26			Index Future	399.74	399.5240	399.7370	399.5240	0.00
26/08/2025	IGOV On 07-May-26			Index Future	407.20	406.9780	407.1950	406.9780	0.00
26/08/2025	IGOV On 06-August-26			Index Future	414.71	414.4840	414.7060	414.4840	0.00
26/08/2025	IGOV On 05-November-26			Index Future	422.13	421.9010	422.1290	421.9010	0.00
26/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/08/2025	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
26/08/2025	R033 On 06-November-25			Bond Future	9.01	106.5787	106.4119	106.5787	28,586.00
26/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6961	7	7	7	0.00
26/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	5	0	0	0	0.00
26/08/2025	R033 On 05-February-26			Bond Future	9.08	108.5560	108.3862	108.5560	0.00
26/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7244	7	7	7	0.00
26/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	68	0	0	0	0.00
26/08/2025	R033 On 07-May-26			Bond Future	9.16	105.5112	105.3384	105.5112	0.00
26/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6314	6	6	6	0.00
26/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	264	0	0	0	0.00
26/08/2025	R033 On 06-August-26			Bond Future	9.25	107.4506	107.2748	107.4506	0.00
26/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5483	6	5	6	0.00
26/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	662	1	1	1	0.00
26/08/2025	R033 On 05-November-26			Bond Future	9.37	104.2818	104.1034	104.2818	0.00
26/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2260	2	2	2	0.00
26/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2433	2	2	2	0.00
26/08/2025	R035 On 06-November-25			Bond Future	9.65	97.1448	97.0594	97.1448	119,353.00
26/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8551	9	9	9	0.00
26/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12315	12	12	12	0.00
26/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7253	7	7	7	250.00
26/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9830	10	10	10	0.00
26/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7200	7	7	7	2,000.00
26/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12509	13	13	13	0.00
26/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2860	3	3	3	300.00
26/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5318	5	5	5	300.00
26/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10935	11	11	11	0.00
26/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2147	2	2	2	2,000.00
26/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4446	5	4	5	2,000.00
26/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4598	5	5	5	2,000.00
26/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7514	8	8	8	0.00
26/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5839	6	6	6	0.00
26/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4905	5	5	5	0.00
26/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3896	4	4	4	0.00
26/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3178	3	3	3	0.00
26/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1637	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
26/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9728	10	10	10	0.00
26/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
26/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
26/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	298	0	0	0	250.00
26/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	929	1	1	1	0.00
26/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	176	0	0	0	50.00
26/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	82	0	0	0	250.00
26/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	38	0	0	0	8,500.00
26/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
26/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	104	0	0	0	0.00
26/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	117	0	0	0	0.00
26/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
26/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	59	0	0	0	0.00
26/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	631	1	1	1	0.00
26/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	374	0	0	0	0.00
26/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
26/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
26/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	11	0	0	0	0.00
26/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
26/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
26/08/2025	R035 On 05-February-26			Bond Future	9.74	98.9471	98.8600	98.9471	0.00
26/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6022	6	6	6	0.00
26/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4442	5	4	5	2,000.00
26/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6732	7	7	7	2,000.00
26/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13921	14	14	14	0.00
26/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7019	7	7	7	0.00
26/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7838	8	8	8	0.00
26/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3336	3	3	3	250.00
26/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5466	6	5	6	0.00
26/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	336	0	0	0	250.00
26/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	917	1	1	1	0.00
26/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	100	0	0	0	250.00
26/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	157	0	0	0	0.00
26/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
26/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	181	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
26/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	545	1	1	1	0.00
26/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	257	0	0	0	0.00
26/08/2025	R035 On 07-May-26			Bond Future	9.83	96.2657	96.1772	96.2657	0.00
26/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6114	6	6	6	0.00
26/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5281	5	5	5	0.00
26/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3398	3	3	3	0.00
26/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1944	2	2	2	200.00
26/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5486	6	5	6	0.00
26/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3571	4	4	4	0.00
26/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2067	2	2	2	350.00
26/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1495	1	1	1	350.00
26/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2759	3	3	3	0.00
26/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	748	1	1	1	350.00
26/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1595	2	2	2	200.00
26/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2918	3	3	3	0.00
26/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	805	1	1	1	200.00
26/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	597	1	1	1	0.00
26/08/2025	R035 On 06-August-26			Bond Future	9.94	98.0359	97.9460	98.0359	0.00
26/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6720	7	7	7	0.00
26/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	854	1	1	1	0.00
26/08/2025	R035 On 05-November-26			Bond Future	10.06	95.2437	95.1526	95.2437	0.00
26/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3021	3	3	3	0.00
26/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3177	3	3	3	0.00
26/08/2025	R038 On 06-November-25			Bond Future	10.26	105.6082	105.5059	105.6082	6,667.00
26/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6753	7	7	7	0.00
26/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5167	5	5	5	1,770.00
26/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13399	14	13	14	0.00
26/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
26/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	189	0	0	0	0.00
26/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	67	0	0	0	0.00
26/08/2025	R038 On 05-February-26			Bond Future	10.36	107.5675	107.4633	107.5675	0.00
26/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7523	8	8	8	0.00
26/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	345	0	0	0	0.00
26/08/2025	R038 On 07-May-26			Bond Future	10.47	104.0632	103.9572	104.0632	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
26/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6994	7	7	7	0.00
26/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	886	1	1	1	0.00
26/08/2025	R038 On 06-August-26			Bond Future	10.59	105.9756	105.8679	105.9756	0.00
26/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8667	9	9	9	0.00
26/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1156	1	1	1	0.00
26/08/2025	R038 On 05-November-26			Bond Future	10.72	102.3395	102.2304	102.3395	0.00
26/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3932	4	4	4	0.00
26/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3907	4	4	4	0.00
26/08/2025	R053 On 06-November-25			Bond Future	10.82	108.4403	108.3551	108.4403	25,967.00
26/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8265	8	8	8	0.00
26/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	124	0	0	0	0.00
26/08/2025	R053 On 05-February-26			Bond Future	10.91	110.4521	110.3653	110.4521	0.00
26/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6365	6	6	6	0.00
26/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1333	1	1	1	0.00
26/08/2025	R053 On 07-May-26			Bond Future	11.01	106.6238	106.5355	106.6238	10,000.00
26/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7514	8	8	8	0.00
26/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1754	2	2	2	0.00
26/08/2025	R053 On 06-August-26			Bond Future	11.12	108.5831	108.4934	108.5831	0.00
26/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11095	11	11	11	0.00
26/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1713	2	2	2	0.00
26/08/2025	R053 On 05-November-26			Bond Future	11.24	104.6141	104.5232	104.6141	0.00
26/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5366	5	5	5	0.00
26/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5619	6	6	6	0.00
26/08/2025	R186 On 06-November-25			Bond Future	7.55	107.1721	107.1727	107.1721	96,329.00
26/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	623	1	1	1	0.00
26/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1	0	0	0	0.00
26/08/2025	R186 On 05-February-26			Bond Future	7.56	103.8559	103.8564	103.8559	0.00
26/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	733	1	1	1	0.00
26/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	9	0	0	0	0.00
26/08/2025	R186 On 07-May-26			Bond Future	7.61	105.7680	105.7687	105.7680	0.00
26/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	652	1	1	1	0.00
26/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	13	0	0	0	0.00
26/08/2025	R186 On 06-August-26			Bond Future	7.73	102.4071	102.4081	102.4071	0.00
26/08/2025	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
26/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	40	0	0	0	0.00
26/08/2025	R186 On 05-November-26			Bond Future	9.05	104.1896	104.1910	104.1896	0.00
26/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
26/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	150	0	0	0	0.00
26/08/2025	R202 On 06-November-25			Bond Future	276.83	276.9263	276.8301	276.9263	1,033.00
26/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1190	1	1	1	0.00
26/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R202 On 05-February-26			Bond Future	276.66	276.7610	276.6629	276.7610	0.00
26/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
26/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1157	1	1	1	0.00
26/08/2025	R202 On 07-May-26			Bond Future	281.82	281.9228	281.8234	281.9228	0.00
26/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4273	4	4	4	0.00
26/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R202 On 06-August-26			Bond Future	281.61	281.7141	281.6141	281.7141	0.00
26/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2754	3	3	3	0.00
26/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R202 On 05-November-26			Bond Future	286.59	286.6908	286.5901	286.6908	0.00
26/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6130	6	6	6	0.00
26/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R209 On 06-November-25			Bond Future	9.92	77.3211	77.2435	77.3211	20,084.00
26/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6826	7	7	7	0.00
26/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12	0	0	0	0.00
26/08/2025	R209 On 05-February-26			Bond Future	10.01	78.7557	78.6765	78.7557	0.00
26/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5037	5	5	5	0.00
26/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	373	0	0	0	0.00
26/08/2025	R209 On 07-May-26			Bond Future	10.10	77.0542	76.9738	77.0542	0.00
26/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5492	6	5	6	0.00
26/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	688	1	1	1	0.00
26/08/2025	R209 On 06-August-26			Bond Future	10.20	78.4708	78.3891	78.4708	0.00
26/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6573	7	7	7	0.00
26/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	850	1	1	1	0.00
26/08/2025	R209 On 05-November-26			Bond Future	10.32	76.6881	76.6052	76.6881	0.00
26/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3171	3	3	3	0.00
26/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3153	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
26/08/2025	R210 On 06-November-25			Bond Future	252.78	252.7896	252.7847	252.7896	1,206.00
26/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	645	1	1	1	0.00
26/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R210 On 05-February-26			Bond Future	257.54	257.5406	257.5355	257.5406	0.00
26/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4436	4	4	4	0.00
26/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R210 On 07-May-26			Bond Future	258.84	258.8434	258.8390	258.8434	0.00
26/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3439	3	3	3	0.00
26/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R210 On 06-August-26			Bond Future	263.66	263.6650	263.6612	263.6650	0.00
26/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3821	4	4	4	0.00
26/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R210 On 05-November-26			Bond Future	264.76	264.7670	264.7649	264.7670	0.00
26/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11435	11	11	11	0.00
26/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R213 On 06-November-25			Bond Future	8.47	95.3385	95.2140	95.3385	94,338.00
26/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6145	6	6	6	0.00
26/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
26/08/2025	R213 On 05-February-26			Bond Future	8.53	97.1073	96.9804	97.1073	23.00
26/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5145	5	5	5	0.00
26/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	35	0	0	0	0.00
26/08/2025	R213 On 07-May-26			Bond Future	8.59	95.3435	95.2145	95.3435	0.00
26/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4517	5	5	5	0.00
26/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	147	0	0	0	0.00
26/08/2025	R213 On 06-August-26			Bond Future	8.67	97.0971	96.9659	97.0971	0.00
26/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3892	4	4	4	0.00
26/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	342	0	0	0	0.00
26/08/2025	R213 On 05-November-26			Bond Future	8.77	95.2404	95.1072	95.2404	0.00
26/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1581	2	2	2	0.00
26/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1663	2	2	2	0.00
26/08/2025	R214 On 06-November-25			Bond Future	10.58	70.7461	70.6629	70.7461	36,372.00
26/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5777	6	6	6	0.00
26/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	46	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
26/08/2025	R214 On 05-February-26			Bond Future	10.68	72.0585	71.9739	72.0585	0.00
26/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3971	4	4	4	0.00
26/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	772	1	1	1	0.00
26/08/2025	R214 On 07-May-26			Bond Future	10.77	70.0872	70.0011	70.0872	0.00
26/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5058	5	5	5	0.00
26/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1000	1	1	1	0.00
26/08/2025	R214 On 06-August-26			Bond Future	10.88	71.3760	71.2884	71.3760	0.00
26/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6738	7	7	7	0.00
26/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1075	1	1	1	0.00
26/08/2025	R214 On 05-November-26			Bond Future	10.99	69.3236	69.2347	69.3236	0.00
26/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3338	3	3	3	0.00
26/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3454	3	3	3	0.00
26/08/2025	R248 On 06-November-25			Bond Future	10.91	83.8566	83.7915	83.8566	219,481.00
26/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5700	6	6	6	0.00
26/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	151	0	0	0	0.00
26/08/2025	R248 On 05-February-26			Bond Future	11.01	85.4123	85.3459	85.4123	0.00
26/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4265	4	4	4	0.00
26/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1227	1	1	1	0.00
26/08/2025	R248 On 07-May-26			Bond Future	11.11	82.5451	82.4776	82.5451	260.00
26/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5559	6	6	6	0.00
26/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1562	2	2	2	0.00
26/08/2025	R248 On 06-August-26			Bond Future	11.22	84.0627	83.9941	84.0627	0.00
26/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8501	9	9	9	0.00
26/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1356	1	1	1	0.00
26/08/2025	R248 On 05-November-26			Bond Future	11.34	81.0898	81.0203	81.0898	0.00
26/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4156	4	4	4	0.00
26/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4360	4	4	4	0.00
26/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00