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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/08/2025 TO: 27/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	2029 On 06-November-25			Bond Future	140.80	140.9485	140.7972	140.9485	4,396.00
27/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1007	1	1	1	0.00
27/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2029 On 05-February-26			Bond Future	143.44	143.5975	143.4432	143.5975	0.00
27/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3333	3	3	3	0.00
27/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2029 On 07-May-26			Bond Future	144.65	144.8065	144.6502	144.8065	0.00
27/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2830	3	3	3	0.00
27/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2029 On 06-August-26			Bond Future	147.35	147.5046	147.3465	147.5046	0.00
27/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3246	3	3	3	0.00
27/08/2025	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
27/08/2025	2029 On 05-November-26			Bond Future	148.46	148.6194	148.4601	148.6194	0.00
27/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	900	1	1	1	0.00
27/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2030 On 06-November-25			Bond Future	8.13	101.7901	101.7774	101.7901	138,512.00
27/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4811	5	5	5	0.00
27/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3753	4	4	4	300.00
27/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6572	7	7	7	0.00
27/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2149	2	2	2	300.00
27/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
27/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
27/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	92	0	0	0	0.00
27/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
27/08/2025	2030 On 05-February-26			Bond Future	8.17	99.6704	99.6573	99.6704	52,861.00
27/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4316	4	4	4	0.00
27/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	38	0	0	0	0.00
27/08/2025	2030 On 07-May-26			Bond Future	8.23	101.5055	101.4927	101.5055	0.00
27/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3724	4	4	4	0.00
27/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	159	0	0	0	0.00
27/08/2025	2030 On 06-August-26			Bond Future	8.31	99.3629	99.3505	99.3629	0.00
27/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3035	3	3	3	0.00
27/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	389	0	0	0	0.00
27/08/2025	2030 On 05-November-26			Bond Future	8.40	101.0932	101.0816	101.0932	0.00
27/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1508	2	2	2	0.00
27/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1542	2	2	2	0.00
27/08/2025	2031 On 06-November-25			Bond Future	110.67	110.6779	110.6738	110.6779	1,416.00
27/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	993	1	1	1	0.00
27/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	10	0	0	0	0.00
27/08/2025	2031 On 05-February-26			Bond Future	110.35	110.3586	110.3544	110.3586	0.00
27/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	21	0	0	0	0.00
27/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1426	1	1	1	0.00
27/08/2025	2031 On 07-May-26			Bond Future	112.41	112.4167	112.4131	112.4167	0.00
27/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16	0	0	0	0.00
27/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1443	1	1	1	0.00
27/08/2025	2031 On 06-August-26			Bond Future	112.07	112.0693	112.0666	112.0693	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
27/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1743	2	2	2	0.00
27/08/2025	2031 On 05-November-26			Bond Future	114.05	114.0482	114.0465	114.0482	0.00
27/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2557	3	3	3	0.00
27/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2032 On 06-November-25			Bond Future	8.85	98.1100	98.0727	98.1100	155,030.00
27/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7078	7	7	7	0.00
27/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2768	3	3	3	300.00
27/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4835	5	5	5	300.00
27/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9064	9	9	9	0.00
27/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
27/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	24	0	0	0	0.00
27/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	202	0	0	0	0.00
27/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
27/08/2025	2032 On 05-February-26			Bond Future	8.92	99.9302	99.8920	99.9302	0.00
27/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5573	6	6	6	0.00
27/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	112	0	0	0	0.00
27/08/2025	2032 On 07-May-26			Bond Future	9.00	97.6104	97.5720	97.6104	0.00
27/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5193	5	5	5	0.00
27/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	325	0	0	0	0.00
27/08/2025	2032 On 06-August-26			Bond Future	9.09	99.4050	99.3667	99.4050	0.00
27/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4846	5	5	5	0.00
27/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	596	1	1	1	0.00
27/08/2025	2032 On 05-November-26			Bond Future	9.20	96.9791	96.9412	96.9791	0.00
27/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2279	2	2	2	0.00
27/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2448	2	2	2	0.00
27/08/2025	2033 On 06-November-25			Bond Future	132.74	132.6518	132.7410	132.6518	8,490.00
27/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	399	0	0	0	0.00
27/08/2025	2033 On 05-February-26			Bond Future	135.24	135.1448	135.2357	135.1448	0.00
27/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2356	2	2	2	0.00
27/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2033 On 07-May-26			Bond Future	136.19	136.0939	136.1873	136.0939	0.00
27/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1027	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
27/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2033 On 06-August-26			Bond Future	138.73	138.6299	138.7259	138.6299	0.00
27/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4476	4	4	4	0.00
27/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2033 On 05-November-26			Bond Future	139.58	139.4833	139.5826	139.4833	0.00
27/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2323	2	2	2	0.00
27/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2037 On 06-November-25			Bond Future	10.20	91.2209	91.1465	91.2209	183,774.00
27/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8150	8	8	8	0.00
27/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4826	5	5	5	300.00
27/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10893	11	11	11	0.00
27/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2492	3	2	3	300.00
27/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	138	0	0	0	0.00
27/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
27/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	692	1	1	1	0.00
27/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10	0	0	0	0.00
27/08/2025	2037 On 05-February-26			Bond Future	10.30	88.6546	88.5787	88.6546	5.00
27/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5629	6	6	6	0.00
27/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4322	4	4	4	1,970.00
27/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10801	11	11	11	0.00
27/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8794	9	9	9	0.00
27/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6373	6	6	6	0.00
27/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3346	3	3	3	1,930.00
27/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13012	13	13	13	0.00
27/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6562	7	7	7	1,030.00
27/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	12	0	0	0	1,030.00
27/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	310	0	0	0	0.00
27/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	337	0	0	0	1,930.00
27/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1275	1	1	1	0.00
27/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	115	0	0	0	1,930.00
27/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	44	0	0	0	1,970.00
27/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	825	1	1	1	0.00
27/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	464	0	0	0	0.00
27/08/2025	2037 On 07-May-26			Bond Future	10.40	90.2867	90.2099	90.2867	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
27/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6005	6	6	6	0.00
27/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10849	11	11	11	0.00
27/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4546	5	5	5	142.00
27/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	187	0	0	0	142.00
27/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1440	1	1	1	0.00
27/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	877	1	1	1	0.00
27/08/2025	2037 On 06-August-26			Bond Future	10.52	87.6868	87.6092	87.6868	0.00
27/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7431	7	7	7	0.00
27/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5800	6	6	6	0.00
27/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3756	4	4	4	0.00
27/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2169	2	2	2	2,541.00
27/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2762	3	3	3	2,541.00
27/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5113	5	5	5	0.00
27/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1523	2	2	2	2,541.00
27/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1009	1	1	1	0.00
27/08/2025	2037 On 05-November-26			Bond Future	10.65	89.2126	89.1346	89.2126	0.00
27/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3635	4	4	4	0.00
27/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3798	4	4	4	0.00
27/08/2025	2038 On 06-November-25			Bond Future	142.63	142.7801	142.6334	142.7801	2,621.00
27/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1247	1	1	1	0.00
27/08/2025	2038 On 05-February-26			Bond Future	143.14	143.2850	143.1357	143.2850	0.00
27/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	64	0	0	0	0.00
27/08/2025	2038 On 07-May-26			Bond Future	145.81	145.9575	145.8061	145.9575	0.00
27/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1276	1	1	1	0.00
27/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2038 On 06-August-26			Bond Future	146.31	146.4602	146.3072	146.4602	0.00
27/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1587	2	2	2	0.00
27/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2038 On 05-November-26			Bond Future	148.89	149.0480	148.8938	149.0480	0.00
27/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2584	3	3	3	0.00
27/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2040 On 06-November-25			Bond Future	10.66	90.6905	90.4753	90.6905	43,752.00

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27/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7337	8	7	8	0.00
27/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	35	0	0	0	0.00
27/08/2025	2040 On 05-February-26			Bond Future	10.76	87.8639	87.6445	87.8639	36,614.00
27/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5248	5	5	5	0.00
27/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14051	14	14	14	0.00
27/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6845	7	7	7	475.00
27/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1391	1	1	1	680.00
27/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2373	2	2	2	0.00
27/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3774	4	4	4	0.00
27/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1323	1	1	1	680.00
27/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2461	2	2	2	680.00
27/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4130	4	4	4	0.00
27/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	13	0	0	0	475.00
27/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	379	0	0	0	0.00
27/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	724	1	1	1	0.00
27/08/2025	2040 On 07-May-26			Bond Future	10.88	89.4813	89.2584	89.4813	0.00
27/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5976	6	6	6	0.00
27/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8493	9	8	9	0.00
27/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6193	6	6	6	0.00
27/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2601	3	3	3	1,460.00
27/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7592	8	8	8	0.00
27/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9987	10	10	10	0.00
27/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3840	4	4	4	820.00
27/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	350	0	0	0	820.00
27/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	696	1	1	1	820.00
27/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2316	2	2	2	0.00
27/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1070	1	1	1	1,460.00
27/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3738	4	4	4	0.00
27/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	538	1	1	1	1,460.00
27/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1144	1	1	1	0.00
27/08/2025	2040 On 06-August-26			Bond Future	11.00	86.6159	86.3896	86.6159	0.00
27/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8072	8	8	8	0.00
27/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1116	1	1	1	0.00
27/08/2025	2040 On 05-November-26			Bond Future	11.13	88.1226	87.8932	88.1226	0.00
27/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3891	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
27/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4323	4	4	4	0.00
27/08/2025	2044 On 06-November-25			Bond Future	10.95	85.4987	85.2088	85.4987	129,981.00
27/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6022	6	6	6	0.00
27/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8112	8	8	8	0.00
27/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6698	7	7	7	0.00
27/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7831	8	8	8	0.00
27/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2767	3	3	3	11,000.00
27/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5298	6	5	6	0.00
27/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	164	0	0	0	11,000.00
27/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	781	1	1	1	0.00
27/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	29	0	0	0	5,600.00
27/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	63	0	0	0	5,800.00
27/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	24	0	0	0	5,800.00
27/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	101	0	0	0	0.00
27/08/2025	2044 On 05-February-26			Bond Future	11.05	82.7010	82.4056	82.7010	16.00
27/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4367	5	4	5	0.00
27/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3135	3	3	3	0.00
27/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3906	4	4	4	0.00
27/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4111	4	4	4	0.00
27/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	606	1	1	1	9,000.00
27/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2034	2	2	2	9,000.00
27/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7571	7	8	7	0.00
27/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1233	1	1	1	4,500.00
27/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1342	1	1	1	9,000.00
27/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1851	2	2	2	4,500.00
27/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3068	3	3	3	0.00
27/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1114	1	1	1	0.00
27/08/2025	2044 On 07-May-26			Bond Future	11.17	84.2234	83.9230	84.2234	0.00
27/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5433	6	5	6	0.00
27/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1462	1	1	1	0.00
27/08/2025	2044 On 06-August-26			Bond Future	11.29	81.3865	81.0812	81.3865	0.00
27/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	7989	8	8	8	0.00
27/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1237	1	1	1	0.00
27/08/2025	2044 On 05-November-26			Bond Future	11.42	82.8020	82.4922	82.8020	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
27/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3997	4	4	4	0.00
27/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4478	4	4	4	0.00
27/08/2025	2046 On 06-November-25			Bond Future	121.14	121.1368	121.1373	121.1368	19,630.00
27/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4273	4	4	4	0.00
27/08/2025	2046 On 05-February-26			Bond Future	123.41	123.4134	123.4139	123.4134	0.00
27/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1764	2	2	2	0.00
27/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2046 On 07-May-26			Bond Future	123.41	123.4063	123.4075	123.4063	0.00
27/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1543	2	2	2	0.00
27/08/2025	2046 On 06-August-26			Bond Future	125.71	125.7050	125.7073	125.7050	0.00
27/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3327	3	3	3	0.00
27/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2046 On 05-November-26			Bond Future	125.58	125.5797	125.5836	125.5797	0.00
27/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	104	0	0	0	0.00
27/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2050 On 06-November-25			Bond Future	121.99	122.3952	121.9950	122.3952	17,837.00
27/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2425	2	2	2	0.00
27/08/2025	2050 On 05-February-26			Bond Future	121.86	122.2681	121.8602	122.2681	0.00
27/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
27/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	960	1	1	1	0.00
27/08/2025	2050 On 07-May-26			Bond Future	124.13	124.5485	124.1335	124.5485	0.00
27/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	64	0	0	0	0.00
27/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2050 On 06-August-26			Bond Future	123.98	124.3991	123.9775	124.3991	0.00
27/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	708	1	1	1	0.00
27/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/08/2025	2050 On 05-November-26			Bond Future	126.17	126.5966	126.1690	126.5966	0.00
27/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2329	3	2	3	0.00
27/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/08/2025	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
27/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	AL37 On 06-November-25			Index Future	1196.34	1197.0170	1196.3440	1197.0170	0.00
27/08/2025	AL37 On 05-February-26			Index Future	1218.54	1219.2230	1218.5370	1219.2230	0.00
27/08/2025	AL37 On 07-May-26			Index Future	1240.99	1241.6880	1240.9920	1241.6880	0.00
27/08/2025	AL37 On 06-August-26			Index Future	1263.61	1264.3110	1263.6050	1264.3110	0.00
27/08/2025	AL37 On 05-November-26			Index Future	1285.95	1286.6680	1285.9530	1286.6680	0.00
27/08/2025	AL7T On 06-November-25			Index Future	1454.39	1456.9870	1454.3850	1456.9870	0.00
27/08/2025	AL7T On 05-February-26			Index Future	1481.37	1484.0160	1481.3650	1484.0160	0.00
27/08/2025	AL7T On 07-May-26			Index Future	1508.66	1511.3600	1508.6630	1511.3600	0.00
27/08/2025	AL7T On 06-August-26			Index Future	1536.15	1538.8960	1536.1530	1538.8960	0.00
27/08/2025	AL7T On 05-November-26			Index Future	1563.32	1566.1080	1563.3220	1566.1080	0.00
27/08/2025	ALBI On 06-November-25			Index Future	1231.86	1234.3410	1231.8630	1234.3410	76.00
27/08/2025	ALBI On 05-February-26			Index Future	1254.72	1257.2390	1254.7150	1257.2390	0.00
27/08/2025	ALBI On 07-May-26			Index Future	1277.84	1280.4050	1277.8360	1280.4050	0.00
27/08/2025	ALBI On 06-August-26			Index Future	1301.12	1303.7330	1301.1200	1303.7330	0.00
27/08/2025	ALBI On 05-November-26			Index Future	1324.13	1326.7870	1324.1320	1326.7870	0.00
27/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	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
27/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	ES33 On 06-November-25			Bond Future	10.29	86.4486	86.3934	86.4486	0.00
27/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7743	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
27/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES33 On 05-February-26			Bond Future	10.41	88.0734	88.0171	88.0734	0.00
27/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4822	5	5	5	0.00
27/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES33 On 07-May-26			Bond Future	10.54	85.9210	85.8641	85.9210	0.00
27/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4984	5	5	5	0.00
27/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES33 On 06-August-26			Bond Future	10.69	87.5204	87.4631	87.5204	0.00
27/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5594	6	6	6	0.00
27/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES33 On 05-November-26			Bond Future	10.86	85.2721	85.2148	85.2721	0.00
27/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
27/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	114	0	0	0	0.00
27/08/2025	ES42 On 06-November-25			Bond Future	11.21	80.4326	80.2308	80.4326	0.00
27/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6897	7	7	7	0.00
27/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES42 On 05-February-26			Bond Future	11.32	81.9444	81.7386	81.9444	0.00
27/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3139	3	3	3	0.00
27/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES42 On 07-May-26			Bond Future	11.45	79.2075	78.9985	79.2075	0.00
27/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4357	5	4	5	0.00
27/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES42 On 06-August-26			Bond Future	11.58	80.6806	80.4683	80.6806	0.00
27/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5994	6	6	6	0.00
27/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/08/2025	ES42 On 05-November-26			Bond Future	11.72	77.8396	77.6244	77.8396	0.00
27/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
27/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	340	0	0	0	0.00
27/08/2025	GOVI On 06-November-25			GOVI	1211.94	1214.3280	1211.9430	1214.3280	604.00
27/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	999430	102	100	102	0.00
27/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/08/2025	GOVI On 05-February-26			GOVI	1234.43	1236.8550	1234.4260	1236.8550	0.00
27/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	844260	87	84	87	0.00
27/08/2025	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
27/08/2025	GOVI On 07-May-26			GOVI	1257.17	1259.6450	1257.1730	1259.6450	42.00
27/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	801730	83	80	83	0.00
27/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/08/2025	GOVI On 06-August-26			GOVI	1280.08	1282.5950	1280.0810	1282.5950	0.00
27/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910810	94	91	94	0.00
27/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/08/2025	GOVI On 05-November-26			GOVI	1302.72	1305.2750	1302.7210	1305.2750	0.00
27/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	257210	28	26	28	0.00
27/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2025	IGOV On 06-November-25			Index Future	392.45	392.3630	392.4530	392.3630	754.00
27/08/2025	IGOV On 05-February-26			Index Future	399.83	399.7370	399.8280	399.7370	0.00
27/08/2025	IGOV On 07-May-26			Index Future	407.29	407.1950	407.2900	407.1950	0.00
27/08/2025	IGOV On 06-August-26			Index Future	414.80	414.7060	414.8030	414.7060	0.00
27/08/2025	IGOV On 05-November-26			Index Future	422.23	422.1290	422.2290	422.1290	0.00
27/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/08/2025	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
27/08/2025	R033 On 06-November-25			Bond Future	9.02	106.4119	106.3407	106.4119	28,586.00
27/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6890	7	7	7	0.00
27/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	5	0	0	0	0.00
27/08/2025	R033 On 05-February-26			Bond Future	9.09	108.3862	108.3134	108.3862	0.00
27/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7173	7	7	7	0.00
27/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	70	0	0	0	0.00
27/08/2025	R033 On 07-May-26			Bond Future	9.18	105.3384	105.2649	105.3384	0.00
27/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6247	6	6	6	0.00
27/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	270	0	0	0	0.00
27/08/2025	R033 On 06-August-26			Bond Future	9.27	107.2748	107.2008	107.2748	0.00
27/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5421	5	5	5	0.00
27/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	675	1	1	1	0.00
27/08/2025	R033 On 05-November-26			Bond Future	9.38	104.1034	104.0292	104.1034	0.00
27/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2220	2	2	2	0.00
27/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2468	2	2	2	0.00
27/08/2025	R035 On 06-November-25			Bond Future	9.66	97.0594	96.9858	97.0594	119,353.00
27/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8478	9	8	9	0.00
27/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12241	12	12	12	0.00
27/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7179	7	7	7	250.00
27/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9756	10	10	10	0.00
27/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7127	7	7	7	2,000.00
27/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12436	13	12	13	0.00
27/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2795	3	3	3	300.00
27/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5246	5	5	5	300.00
27/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10861	11	11	11	0.00
27/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2088	2	2	2	2,000.00
27/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4374	4	4	4	2,000.00
27/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4526	5	5	5	2,000.00
27/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7440	8	7	8	0.00
27/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5766	6	6	6	0.00
27/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4833	5	5	5	0.00
27/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3827	4	4	4	0.00
27/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3112	3	3	3	0.00
27/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1585	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
27/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9654	10	10	10	0.00
27/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
27/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
27/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	305	0	0	0	250.00
27/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	951	1	1	1	0.00
27/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	180	0	0	0	50.00
27/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	83	0	0	0	250.00
27/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	39	0	0	0	8,500.00
27/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
27/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	106	0	0	0	0.00
27/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	119	0	0	0	0.00
27/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
27/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	60	0	0	0	0.00
27/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	646	1	1	1	0.00
27/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	384	0	0	0	0.00
27/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
27/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
27/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	11	0	0	0	0.00
27/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
27/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
27/08/2025	R035 On 05-February-26			Bond Future	9.75	98.8600	98.7850	98.8600	0.00
27/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5953	6	6	6	0.00
27/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4377	4	4	4	2,000.00
27/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6661	7	7	7	2,000.00
27/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13846	14	14	14	0.00
27/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6947	7	7	7	0.00
27/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7765	8	8	8	0.00
27/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3278	3	3	3	250.00
27/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5398	5	5	5	0.00
27/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	343	0	0	0	250.00
27/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	935	1	1	1	0.00
27/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	102	0	0	0	250.00
27/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	160	0	0	0	0.00
27/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
27/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	185	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
27/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	556	1	1	1	0.00
27/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	262	0	0	0	0.00
27/08/2025	R035 On 07-May-26			Bond Future	9.85	96.1772	96.1012	96.1772	0.00
27/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6048	6	6	6	0.00
27/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5218	5	5	5	0.00
27/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3346	3	3	3	0.00
27/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1905	2	2	2	200.00
27/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5422	5	5	5	0.00
27/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3518	4	4	4	0.00
27/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2027	2	2	2	350.00
27/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1518	1	2	1	350.00
27/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2795	3	3	3	0.00
27/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	760	1	1	1	350.00
27/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1618	2	2	2	200.00
27/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2955	3	3	3	0.00
27/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	818	1	1	1	200.00
27/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	607	1	1	1	0.00
27/08/2025	R035 On 06-August-26			Bond Future	9.95	97.9460	97.8693	97.9460	0.00
27/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6655	7	7	7	0.00
27/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	867	1	1	1	0.00
27/08/2025	R035 On 05-November-26			Bond Future	10.07	95.1526	95.0755	95.1526	0.00
27/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2979	3	3	3	0.00
27/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3212	3	3	3	0.00
27/08/2025	R038 On 06-November-25			Bond Future	10.27	105.5059	105.3837	105.5059	6,667.00
27/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6634	7	7	7	0.00
27/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5053	5	5	5	1,770.00
27/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13277	13	13	13	0.00
27/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
27/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	196	0	0	0	0.00
27/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	69	0	0	0	0.00
27/08/2025	R038 On 05-February-26			Bond Future	10.38	107.4633	107.3387	107.4633	0.00
27/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7409	8	7	8	0.00
27/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	355	0	0	0	0.00
27/08/2025	R038 On 07-May-26			Bond Future	10.49	103.9572	103.8309	103.9572	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
27/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6889	7	7	7	0.00
27/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	907	1	1	1	0.00
27/08/2025	R038 On 06-August-26			Bond Future	10.60	105.8679	105.7401	105.8679	0.00
27/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8561	9	9	9	0.00
27/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1178	1	1	1	0.00
27/08/2025	R038 On 05-November-26			Bond Future	10.74	102.2304	102.1014	102.2304	0.00
27/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3861	4	4	4	0.00
27/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3965	4	4	4	0.00
27/08/2025	R053 On 06-November-25			Bond Future	10.85	108.3551	108.0529	108.3551	25,967.00
27/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7975	8	8	8	0.00
27/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	137	0	0	0	0.00
27/08/2025	R053 On 05-February-26			Bond Future	10.95	110.3653	110.0574	110.3653	0.00
27/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6129	6	6	6	0.00
27/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1405	1	1	1	0.00
27/08/2025	R053 On 07-May-26			Bond Future	11.05	106.5355	106.2226	106.5355	10,000.00
27/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7279	8	7	8	0.00
27/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1832	2	2	2	0.00
27/08/2025	R053 On 06-August-26			Bond Future	11.16	108.4934	108.1756	108.4934	0.00
27/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10840	11	11	11	0.00
27/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1776	2	2	2	0.00
27/08/2025	R053 On 05-November-26			Bond Future	11.28	104.5232	104.2009	104.5232	0.00
27/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5194	5	5	5	0.00
27/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5769	6	6	6	0.00
27/08/2025	R186 On 06-November-25			Bond Future	7.54	107.1727	107.1807	107.1727	96,329.00
27/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	631	1	1	1	0.00
27/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1	0	0	0	0.00
27/08/2025	R186 On 05-February-26			Bond Future	7.55	103.8564	103.8644	103.8564	0.00
27/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	740	1	1	1	0.00
27/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8	0	0	0	0.00
27/08/2025	R186 On 07-May-26			Bond Future	7.60	105.7687	105.7774	105.7687	0.00
27/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	660	1	1	1	0.00
27/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	13	0	0	0	0.00
27/08/2025	R186 On 06-August-26			Bond Future	7.71	102.4081	102.4177	102.4081	0.00
27/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	346	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
27/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	38	0	0	0	0.00
27/08/2025	R186 On 05-November-26			Bond Future	8.95	104.1910	104.2018	104.1910	0.00
27/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
27/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	143	0	0	0	0.00
27/08/2025	R202 On 06-November-25			Bond Future	276.93	276.8301	276.9263	276.8301	1,033.00
27/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1286	1	1	1	0.00
27/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R202 On 05-February-26			Bond Future	276.76	276.6629	276.7609	276.6629	0.00
27/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
27/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1059	1	1	1	0.00
27/08/2025	R202 On 07-May-26			Bond Future	281.92	281.8234	281.9246	281.8234	0.00
27/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4375	4	4	4	0.00
27/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R202 On 06-August-26			Bond Future	281.72	281.6141	281.7196	281.6141	0.00
27/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2860	3	3	3	0.00
27/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R202 On 05-November-26			Bond Future	286.70	286.5901	286.7003	286.5901	0.00
27/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6240	6	6	6	0.00
27/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R209 On 06-November-25			Bond Future	9.93	77.2435	77.1766	77.2435	20,084.00
27/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6760	7	7	7	0.00
27/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12	0	0	0	0.00
27/08/2025	R209 On 05-February-26			Bond Future	10.02	78.6765	78.6083	78.6765	0.00
27/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4976	5	5	5	0.00
27/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	379	0	0	0	0.00
27/08/2025	R209 On 07-May-26			Bond Future	10.11	76.9738	76.9047	76.9738	0.00
27/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5433	5	5	5	0.00
27/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	698	1	1	1	0.00
27/08/2025	R209 On 06-August-26			Bond Future	10.22	78.3891	78.3194	78.3891	0.00
27/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6514	7	7	7	0.00
27/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	861	1	1	1	0.00
27/08/2025	R209 On 05-November-26			Bond Future	10.33	76.6052	76.5350	76.6052	0.00
27/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3131	3	3	3	0.00
27/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3183	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
27/08/2025	R210 On 06-November-25			Bond Future	252.71	252.7847	252.7076	252.7847	1,206.00
27/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	568	1	1	1	0.00
27/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R210 On 05-February-26			Bond Future	257.46	257.5355	257.4568	257.5355	0.00
27/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4357	4	4	4	0.00
27/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R210 On 07-May-26			Bond Future	258.76	258.8390	258.7603	258.8390	0.00
27/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3360	3	3	3	0.00
27/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R210 On 06-August-26			Bond Future	263.58	263.6612	263.5830	263.6612	0.00
27/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3743	4	4	4	0.00
27/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R210 On 05-November-26			Bond Future	264.69	264.7649	264.6882	264.7649	0.00
27/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11358	11	11	11	0.00
27/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R213 On 06-November-25			Bond Future	8.46	95.2140	95.2221	95.2140	94,338.00
27/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6153	6	6	6	0.00
27/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
27/08/2025	R213 On 05-February-26			Bond Future	8.53	96.9804	96.9886	96.9804	23.00
27/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5152	5	5	5	0.00
27/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	34	0	0	0	0.00
27/08/2025	R213 On 07-May-26			Bond Future	8.59	95.2145	95.2233	95.2145	0.00
27/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4524	5	5	5	0.00
27/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	146	0	0	0	0.00
27/08/2025	R213 On 06-August-26			Bond Future	8.67	96.9659	96.9756	96.9659	0.00
27/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3899	4	4	4	0.00
27/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	339	0	0	0	0.00
27/08/2025	R213 On 05-November-26			Bond Future	8.77	95.1072	95.1181	95.1072	0.00
27/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1585	2	2	2	0.00
27/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1656	2	2	2	0.00
27/08/2025	R214 On 06-November-25			Bond Future	10.61	70.6629	70.4740	70.6629	36,372.00
27/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5593	6	6	6	0.00
27/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	51	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R214 On 05-February-26			Bond Future	10.71	71.9739	71.7813	71.9739	0.00
27/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3822	4	4	4	0.00
27/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	816	1	1	1	0.00
27/08/2025	R214 On 07-May-26			Bond Future	10.81	70.0011	69.8052	70.0011	0.00
27/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4907	5	5	5	0.00
27/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1046	1	1	1	0.00
27/08/2025	R214 On 06-August-26			Bond Future	10.91	71.2884	71.0895	71.2884	0.00
27/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6579	7	7	7	0.00
27/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1116	1	1	1	0.00
27/08/2025	R214 On 05-November-26			Bond Future	11.03	69.2347	69.0330	69.2347	0.00
27/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3230	3	3	3	0.00
27/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3548	3	4	3	0.00
27/08/2025	R248 On 06-November-25			Bond Future	10.94	83.7915	83.5252	83.7915	219,481.00
27/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5451	6	5	6	0.00
27/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	168	0	0	0	0.00
27/08/2025	R248 On 05-February-26			Bond Future	11.05	85.3459	85.0746	85.3459	0.00
27/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4070	4	4	4	0.00
27/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1303	1	1	1	0.00
27/08/2025	R248 On 07-May-26			Bond Future	11.15	82.4776	82.2017	82.4776	260.00
27/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5359	6	5	6	0.00
27/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1638	2	2	2	0.00
27/08/2025	R248 On 06-August-26			Bond Future	11.26	83.9941	83.7138	83.9941	0.00
27/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8278	9	8	9	0.00
27/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1414	1	1	1	0.00
27/08/2025	R248 On 05-November-26			Bond Future	11.38	81.0203	80.7359	81.0203	0.00
27/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4005	4	4	4	0.00
27/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4494	4	4	4	0.00
27/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00