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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/08/2025 TO: 28/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	2029 On 06-November-25			Bond Future	140.61	140.7972	140.6083	140.7972	4,396.00
28/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	818	1	1	1	0.00
28/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2029 On 05-February-26			Bond Future	143.25	143.4432	143.2507	143.4432	0.00
28/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3141	3	3	3	0.00
28/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2029 On 07-May-26			Bond Future	144.45	144.6502	144.4544	144.6502	0.00
28/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2634	3	3	3	0.00
28/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2029 On 06-August-26			Bond Future	147.15	147.3465	147.1473	147.3465	0.00
28/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3047	3	3	3	0.00
28/08/2025	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
28/08/2025	2029 On 05-November-26			Bond Future	148.26	148.4601	148.2576	148.4601	0.00
28/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	698	1	1	1	0.00
28/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2030 On 06-November-25			Bond Future	8.14	101.7774	101.7239	101.7774	138,512.00
28/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4758	5	5	5	0.00
28/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3700	4	4	4	300.00
28/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6518	7	7	7	0.00
28/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2099	2	2	2	300.00
28/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
28/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
28/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	96	0	0	0	0.00
28/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
28/08/2025	2030 On 05-February-26			Bond Future	8.18	99.6573	99.6028	99.6573	52,861.00
28/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4263	4	4	4	0.00
28/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	39	0	0	0	0.00
28/08/2025	2030 On 07-May-26			Bond Future	8.25	101.4927	101.4373	101.4927	0.00
28/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3674	4	4	4	0.00
28/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	164	0	0	0	0.00
28/08/2025	2030 On 06-August-26			Bond Future	8.32	99.3505	99.2944	99.3505	0.00
28/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2990	3	3	3	0.00
28/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	399	0	0	0	0.00
28/08/2025	2030 On 05-November-26			Bond Future	8.42	101.0816	101.0249	101.0816	0.00
28/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1478	2	1	2	0.00
28/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1569	2	2	2	0.00
28/08/2025	2031 On 06-November-25			Bond Future	110.68	110.6738	110.6763	110.6738	1,416.00
28/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	996	1	1	1	0.00
28/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	9	0	0	0	0.00
28/08/2025	2031 On 05-February-26			Bond Future	110.36	110.3544	110.3568	110.3544	0.00
28/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20	0	0	0	0.00
28/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1424	1	1	1	0.00
28/08/2025	2031 On 07-May-26			Bond Future	112.42	112.4131	112.4157	112.4131	0.00
28/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16	0	0	0	0.00
28/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1440	1	1	1	0.00
28/08/2025	2031 On 06-August-26			Bond Future	112.07	112.0666	112.0692	112.0666	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
28/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1741	2	2	2	0.00
28/08/2025	2031 On 05-November-26			Bond Future	114.05	114.0465	114.0496	114.0465	0.00
28/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2560	3	3	3	0.00
28/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2032 On 06-November-25			Bond Future	8.85	98.0727	98.0766	98.0727	155,030.00
28/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7082	7	7	7	0.00
28/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2767	3	3	3	300.00
28/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4838	5	5	5	300.00
28/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9068	9	9	9	0.00
28/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
28/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	23	0	0	0	0.00
28/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	198	0	0	0	0.00
28/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
28/08/2025	2032 On 05-February-26			Bond Future	8.92	99.8920	99.8960	99.8920	0.00
28/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5576	6	6	6	0.00
28/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	110	0	0	0	0.00
28/08/2025	2032 On 07-May-26			Bond Future	9.00	97.5720	97.5762	97.5720	0.00
28/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5195	5	5	5	0.00
28/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	322	0	0	0	0.00
28/08/2025	2032 On 06-August-26			Bond Future	9.09	99.3667	99.3712	99.3667	0.00
28/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4847	5	5	5	0.00
28/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	593	1	1	1	0.00
28/08/2025	2032 On 05-November-26			Bond Future	9.20	96.9412	96.9461	96.9412	0.00
28/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2279	2	2	2	0.00
28/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2443	2	2	2	0.00
28/08/2025	2033 On 06-November-25			Bond Future	132.84	132.7410	132.8357	132.7410	8,490.00
28/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	304	0	0	0	0.00
28/08/2025	2033 On 05-February-26			Bond Future	135.33	135.2357	135.3320	135.2357	0.00
28/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2452	2	2	2	0.00
28/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2033 On 07-May-26			Bond Future	136.29	136.1873	136.2856	136.1873	0.00
28/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1126	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
28/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2033 On 06-August-26			Bond Future	138.83	138.7259	138.8263	138.7259	0.00
28/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4576	4	5	4	0.00
28/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2033 On 05-November-26			Bond Future	139.68	139.5826	139.6850	139.5826	0.00
28/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2425	2	2	2	0.00
28/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2037 On 06-November-25			Bond Future	10.20	91.1465	91.1218	91.1465	183,774.00
28/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8125	8	8	8	0.00
28/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4799	5	5	5	300.00
28/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10869	11	11	11	0.00
28/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2466	2	2	2	300.00
28/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	137	0	0	0	0.00
28/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
28/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	690	1	1	1	0.00
28/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10	0	0	0	0.00
28/08/2025	2037 On 05-February-26			Bond Future	10.30	88.5787	88.5534	88.5787	5.00
28/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5603	6	6	6	0.00
28/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4298	4	4	4	1,970.00
28/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10775	11	11	11	0.00
28/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8768	9	9	9	0.00
28/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6347	6	6	6	0.00
28/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3323	3	3	3	1,930.00
28/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12987	13	13	13	0.00
28/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6537	7	7	7	1,030.00
28/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11	0	0	0	1,030.00
28/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	310	0	0	0	0.00
28/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	336	0	0	0	1,930.00
28/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1277	1	1	1	0.00
28/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	115	0	0	0	1,930.00
28/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	43	0	0	0	1,970.00
28/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	826	1	1	1	0.00
28/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	464	0	0	0	0.00
28/08/2025	2037 On 07-May-26			Bond Future	10.41	90.2099	90.1843	90.2099	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
28/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5981	6	6	6	0.00
28/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10823	11	11	11	0.00
28/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4524	5	5	5	142.00
28/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	187	0	0	0	142.00
28/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1443	1	1	1	0.00
28/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	878	1	1	1	0.00
28/08/2025	2037 On 06-August-26			Bond Future	10.53	87.6092	87.5834	87.6092	0.00
28/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7407	7	7	7	0.00
28/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5777	6	6	6	0.00
28/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3737	4	4	4	0.00
28/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2155	2	2	2	2,541.00
28/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2769	3	3	3	2,541.00
28/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5124	5	5	5	0.00
28/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1526	2	2	2	2,541.00
28/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1011	1	1	1	0.00
28/08/2025	2037 On 05-November-26			Bond Future	10.65	89.1346	89.1086	89.1346	0.00
28/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3617	4	4	4	0.00
28/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3806	4	4	4	0.00
28/08/2025	2038 On 06-November-25			Bond Future	142.79	142.6334	142.7854	142.6334	2,621.00
28/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1095	1	1	1	0.00
28/08/2025	2038 On 05-February-26			Bond Future	143.29	143.1357	143.2903	143.1357	0.00
28/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	90	0	0	0	0.00
28/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2038 On 07-May-26			Bond Future	145.96	145.8061	145.9639	145.8061	0.00
28/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1434	1	1	1	0.00
28/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2038 On 06-August-26			Bond Future	146.47	146.3072	146.4679	146.3072	0.00
28/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1748	2	2	2	0.00
28/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2038 On 05-November-26			Bond Future	149.06	148.8938	149.0578	148.8938	0.00
28/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2748	3	3	3	0.00
28/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2040 On 06-November-25			Bond Future	10.66	90.4753	90.4828	90.4753	36,593.00

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28/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7342	7	7	7	0.00
28/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	33	0	0	0	0.00
28/08/2025	2040 On 05-February-26			Bond Future	10.76	87.6445	87.6522	87.6445	36,614.00
28/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5249	5	5	5	0.00
28/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14058	14	14	14	0.00
28/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6848	7	7	7	475.00
28/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1386	1	1	1	680.00
28/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2369	2	2	2	0.00
28/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3772	4	4	4	0.00
28/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1314	1	1	1	680.00
28/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2449	2	2	2	680.00
28/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4118	4	4	4	0.00
28/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	13	0	0	0	475.00
28/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	375	0	0	0	0.00
28/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	717	1	1	1	0.00
28/08/2025	2040 On 07-May-26			Bond Future	10.88	89.2584	89.2663	89.2584	0.00
28/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5978	6	6	6	0.00
28/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8496	8	8	8	0.00
28/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6195	6	6	6	0.00
28/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2598	3	3	3	1,460.00
28/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7595	8	8	8	0.00
28/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9992	10	10	10	0.00
28/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3838	4	4	4	820.00
28/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	347	0	0	0	820.00
28/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	691	1	1	1	820.00
28/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2307	2	2	2	0.00
28/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1063	1	1	1	1,460.00
28/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3727	4	4	4	0.00
28/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	534	1	1	1	1,460.00
28/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1137	1	1	1	0.00
28/08/2025	2040 On 06-August-26			Bond Future	11.00	86.3896	86.3978	86.3896	0.00
28/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8074	8	8	8	0.00
28/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1110	1	1	1	0.00
28/08/2025	2040 On 05-November-26			Bond Future	11.13	87.8932	87.9019	87.8932	0.00
28/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3890	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
28/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4314	4	4	4	0.00
28/08/2025	2044 On 06-November-25			Bond Future	10.93	85.2088	85.3207	85.2088	129,981.00
28/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6124	6	6	6	0.00
28/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8221	8	8	8	0.00
28/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6803	7	7	7	0.00
28/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7939	8	8	8	0.00
28/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2837	3	3	3	11,000.00
28/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5396	5	5	5	0.00
28/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	150	0	0	0	11,000.00
28/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	738	1	1	1	0.00
28/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	26	0	0	0	5,600.00
28/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	57	0	0	0	5,800.00
28/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	21	0	0	0	5,800.00
28/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	92	0	0	0	0.00
28/08/2025	2044 On 05-February-26			Bond Future	11.04	82.4056	82.5195	82.4056	16.00
28/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4443	4	4	4	0.00
28/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3197	3	3	3	0.00
28/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3976	4	4	4	0.00
28/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4184	4	4	4	0.00
28/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	620	1	1	1	9,000.00
28/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2078	2	2	2	9,000.00
28/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7471	8	7	8	0.00
28/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1192	1	1	1	4,500.00
28/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1299	1	1	1	9,000.00
28/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1799	2	2	2	4,500.00
28/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2998	3	3	3	0.00
28/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1076	1	1	1	0.00
28/08/2025	2044 On 07-May-26			Bond Future	11.15	83.9230	84.0392	83.9230	0.00
28/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5512	5	6	5	0.00
28/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1424	1	1	1	0.00
28/08/2025	2044 On 06-August-26			Bond Future	11.27	81.0812	81.1997	81.0812	0.00
28/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8078	8	8	8	0.00
28/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1208	1	1	1	0.00
28/08/2025	2044 On 05-November-26			Bond Future	11.40	82.4922	82.6130	82.4922	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
28/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4054	4	4	4	0.00
28/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4414	4	4	4	0.00
28/08/2025	2046 On 06-November-25			Bond Future	120.96	121.1373	120.9641	121.1373	19,630.00
28/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4446	4	4	4	0.00
28/08/2025	2046 On 05-February-26			Bond Future	123.24	123.4139	123.2374	123.4139	0.00
28/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1587	2	2	2	0.00
28/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2046 On 07-May-26			Bond Future	123.23	123.4075	123.2279	123.4075	0.00
28/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1722	2	2	2	0.00
28/08/2025	2046 On 06-August-26			Bond Future	125.52	125.7073	125.5243	125.7073	0.00
28/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3144	3	3	3	0.00
28/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2046 On 05-November-26			Bond Future	125.40	125.5836	125.3974	125.5836	0.00
28/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	83	0	0	0	0.00
28/08/2025	2050 On 06-November-25			Bond Future	122.30	121.9950	122.2996	121.9950	17,837.00
28/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2120	2	2	2	0.00
28/08/2025	2050 On 05-February-26			Bond Future	122.17	121.8602	122.1703	121.8602	0.00
28/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
28/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	650	1	1	1	0.00
28/08/2025	2050 On 07-May-26			Bond Future	124.45	124.1335	124.4499	124.1335	0.00
28/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	380	0	0	0	0.00
28/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2050 On 06-August-26			Bond Future	124.30	123.9775	124.2998	123.9775	0.00
28/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1030	1	1	1	0.00
28/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/08/2025	2050 On 05-November-26			Bond Future	126.50	126.1690	126.4973	126.1690	0.00
28/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2657	2	3	2	0.00
28/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/08/2025	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
28/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	AL37 On 06-November-25			Index Future	1196.46	1196.3440	1196.4630	1196.3440	0.00
28/08/2025	AL37 On 05-February-26			Index Future	1218.66	1218.5370	1218.6580	1218.5370	0.00
28/08/2025	AL37 On 07-May-26			Index Future	1241.12	1240.9920	1241.1160	1240.9920	0.00
28/08/2025	AL37 On 06-August-26			Index Future	1263.74	1263.6050	1263.7350	1263.6050	0.00
28/08/2025	AL37 On 05-November-26			Index Future	1286.09	1285.9530	1286.0890	1285.9530	0.00
28/08/2025	AL7T On 06-November-25			Index Future	1455.33	1454.3850	1455.3260	1454.3850	0.00
28/08/2025	AL7T On 05-February-26			Index Future	1482.32	1481.3650	1482.3230	1481.3650	0.00
28/08/2025	AL7T On 07-May-26			Index Future	1509.64	1508.6630	1509.6410	1508.6630	0.00
28/08/2025	AL7T On 06-August-26			Index Future	1537.15	1536.1530	1537.1520	1536.1530	0.00
28/08/2025	AL7T On 05-November-26			Index Future	1564.34	1563.3220	1564.3430	1563.3220	0.00
28/08/2025	ALBI On 06-November-25			Index Future	1232.95	1231.8630	1232.9540	1231.8630	76.00
28/08/2025	ALBI On 05-February-26			Index Future	1255.83	1254.7150	1255.8260	1254.7150	0.00
28/08/2025	ALBI On 07-May-26			Index Future	1278.97	1277.8360	1278.9700	1277.8360	0.00
28/08/2025	ALBI On 06-August-26			Index Future	1302.28	1301.1200	1302.2780	1301.1200	0.00
28/08/2025	ALBI On 05-November-26			Index Future	1325.31	1324.1320	1325.3140	1324.1320	0.00
28/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	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
28/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	ES33 On 06-November-25			Bond Future	10.29	86.3934	86.3751	86.3934	0.00
28/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7725	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
28/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES33 On 05-February-26			Bond Future	10.42	88.0171	87.9983	88.0171	0.00
28/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4803	5	5	5	0.00
28/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES33 On 07-May-26			Bond Future	10.55	85.8641	85.8452	85.8641	0.00
28/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4965	5	5	5	0.00
28/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES33 On 06-August-26			Bond Future	10.69	87.4631	87.4441	87.4631	0.00
28/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5575	6	6	6	0.00
28/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES33 On 05-November-26			Bond Future	10.86	85.2148	85.1957	85.2148	0.00
28/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
28/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	133	0	0	0	0.00
28/08/2025	ES42 On 06-November-25			Bond Future	11.21	80.2308	80.2389	80.2308	0.00
28/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6905	7	7	7	0.00
28/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES42 On 05-February-26			Bond Future	11.32	81.7386	81.7469	81.7386	0.00
28/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3147	3	3	3	0.00
28/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES42 On 07-May-26			Bond Future	11.45	78.9985	79.0071	78.9985	0.00
28/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4366	4	4	4	0.00
28/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES42 On 06-August-26			Bond Future	11.57	80.4683	80.4773	80.4683	0.00
28/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6003	6	6	6	0.00
28/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/08/2025	ES42 On 05-November-26			Bond Future	11.72	77.6244	77.6338	77.6244	0.00
28/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
28/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	331	0	0	0	0.00
28/08/2025	GOVI On 06-November-25			GOVI	1213.01	1211.9430	1213.0050	1211.9430	604.00
28/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1010050	100	101	100	0.00
28/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/08/2025	GOVI On 05-February-26			GOVI	1235.51	1234.4260	1235.5070	1234.4260	0.00
28/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	855070	84	86	84	0.00
28/08/2025	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
28/08/2025	GOVI On 07-May-26			GOVI	1258.28	1257.1730	1258.2760	1257.1730	42.00
28/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	812760	80	81	80	0.00
28/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/08/2025	GOVI On 06-August-26			GOVI	1281.21	1280.0810	1281.2070	1280.0810	0.00
28/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	922070	91	92	91	0.00
28/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/08/2025	GOVI On 05-November-26			GOVI	1303.87	1302.7210	1303.8700	1302.7210	0.00
28/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	268700	26	27	26	0.00
28/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/08/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2025	IGOV On 06-November-25			Index Future	392.21	392.4530	392.2060	392.4530	754.00
28/08/2025	IGOV On 05-February-26			Index Future	399.58	399.8280	399.5760	399.8280	0.00
28/08/2025	IGOV On 07-May-26			Index Future	407.03	407.2900	407.0340	407.2900	0.00
28/08/2025	IGOV On 06-August-26			Index Future	414.54	414.8030	414.5430	414.8030	0.00
28/08/2025	IGOV On 05-November-26			Index Future	421.97	422.2290	421.9660	422.2290	0.00
28/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/08/2025	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
28/08/2025	R033 On 06-November-25			Bond Future	9.02	106.3407	106.3455	106.3407	28,586.00
28/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6895	7	7	7	0.00
28/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	5	0	0	0	0.00
28/08/2025	R033 On 05-February-26			Bond Future	9.09	108.3134	108.3183	108.3134	0.00
28/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7177	7	7	7	0.00
28/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	68	0	0	0	0.00
28/08/2025	R033 On 07-May-26			Bond Future	9.18	105.2649	105.2700	105.2649	0.00
28/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6249	6	6	6	0.00
28/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	267	0	0	0	0.00
28/08/2025	R033 On 06-August-26			Bond Future	9.27	107.2008	107.2063	107.2008	0.00
28/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5423	5	5	5	0.00
28/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	671	1	1	1	0.00
28/08/2025	R033 On 05-November-26			Bond Future	9.38	104.0292	104.0351	104.0292	0.00
28/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2221	2	2	2	0.00
28/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2462	2	2	2	0.00
28/08/2025	R035 On 06-November-25			Bond Future	9.67	96.9858	96.9616	96.9858	119,353.00
28/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8453	8	8	8	0.00
28/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12217	12	12	12	0.00
28/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7155	7	7	7	250.00
28/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9732	10	10	10	0.00
28/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7102	7	7	7	2,000.00
28/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12411	12	12	12	0.00
28/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2770	3	3	3	300.00
28/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5221	5	5	5	300.00
28/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10837	11	11	11	0.00
28/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2064	2	2	2	2,000.00
28/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4349	4	4	4	2,000.00
28/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4501	5	5	5	2,000.00
28/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7416	7	7	7	0.00
28/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5741	6	6	6	0.00
28/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4808	5	5	5	0.00
28/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3801	4	4	4	0.00
28/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3086	3	3	3	0.00
28/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1562	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
28/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9630	10	10	10	0.00
28/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
28/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
28/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	304	0	0	0	250.00
28/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	952	1	1	1	0.00
28/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	179	0	0	0	50.00
28/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	82	0	0	0	250.00
28/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	38	0	0	0	8,500.00
28/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
28/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	105	0	0	0	0.00
28/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	118	0	0	0	0.00
28/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
28/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	59	0	0	0	0.00
28/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	646	1	1	1	0.00
28/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	382	0	0	0	0.00
28/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
28/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
28/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10	0	0	0	0.00
28/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
28/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
28/08/2025	R035 On 05-February-26			Bond Future	9.76	98.7850	98.7603	98.7850	0.00
28/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5928	6	6	6	0.00
28/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4353	4	4	4	2,000.00
28/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6636	7	7	7	2,000.00
28/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13821	14	14	14	0.00
28/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6922	7	7	7	0.00
28/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7740	8	8	8	0.00
28/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3256	3	3	3	250.00
28/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5373	5	5	5	0.00
28/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	343	0	0	0	250.00
28/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	937	1	1	1	0.00
28/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	102	0	0	0	250.00
28/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	160	0	0	0	0.00
28/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
28/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	184	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
28/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	557	1	1	1	0.00
28/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	262	0	0	0	0.00
28/08/2025	R035 On 07-May-26			Bond Future	9.85	96.1012	96.0762	96.1012	0.00
28/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6025	6	6	6	0.00
28/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5195	5	5	5	0.00
28/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3326	3	3	3	0.00
28/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1890	2	2	2	200.00
28/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5399	5	5	5	0.00
28/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3497	4	3	4	0.00
28/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2011	2	2	2	350.00
28/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1522	2	2	2	350.00
28/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2803	3	3	3	0.00
28/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	762	1	1	1	350.00
28/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1623	2	2	2	200.00
28/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2965	3	3	3	0.00
28/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	820	1	1	1	200.00
28/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	609	1	1	1	0.00
28/08/2025	R035 On 06-August-26			Bond Future	9.96	97.8693	97.8441	97.8693	0.00
28/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6632	7	7	7	0.00
28/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	869	1	1	1	0.00
28/08/2025	R035 On 05-November-26			Bond Future	10.08	95.0755	95.0501	95.0755	0.00
28/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2963	3	3	3	0.00
28/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3221	3	3	3	0.00
28/08/2025	R038 On 06-November-25			Bond Future	10.28	105.3837	105.3554	105.3837	6,667.00
28/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6604	7	7	7	0.00
28/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5022	5	5	5	1,770.00
28/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13249	13	13	13	0.00
28/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
28/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	194	0	0	0	0.00
28/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	68	0	0	0	0.00
28/08/2025	R038 On 05-February-26			Bond Future	10.38	107.3387	107.3098	107.3387	0.00
28/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7379	7	7	7	0.00
28/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	355	0	0	0	0.00
28/08/2025	R038 On 07-May-26			Bond Future	10.49	103.8309	103.8016	103.8309	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
28/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6861	7	7	7	0.00
28/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	909	1	1	1	0.00
28/08/2025	R038 On 06-August-26			Bond Future	10.61	105.7401	105.7105	105.7401	0.00
28/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8533	9	9	9	0.00
28/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1180	1	1	1	0.00
28/08/2025	R038 On 05-November-26			Bond Future	10.74	102.1014	102.0717	102.1014	0.00
28/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3841	4	4	4	0.00
28/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3975	4	4	4	0.00
28/08/2025	R053 On 06-November-25			Bond Future	10.83	108.0529	108.2530	108.0529	25,967.00
28/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8160	8	8	8	0.00
28/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	121	0	0	0	0.00
28/08/2025	R053 On 05-February-26			Bond Future	10.93	110.0574	110.2612	110.0574	0.00
28/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6271	6	6	6	0.00
28/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1343	1	1	1	0.00
28/08/2025	R053 On 07-May-26			Bond Future	11.03	106.2226	106.4303	106.2226	10,000.00
28/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7424	7	7	7	0.00
28/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1768	2	2	2	0.00
28/08/2025	R053 On 06-August-26			Bond Future	11.13	108.1756	108.3874	108.1756	0.00
28/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11000	11	11	11	0.00
28/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1724	2	2	2	0.00
28/08/2025	R053 On 05-November-26			Bond Future	11.25	104.2009	104.4168	104.2009	0.00
28/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5299	5	5	5	0.00
28/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5658	6	6	6	0.00
28/08/2025	R186 On 06-November-25			Bond Future	7.57	107.1807	107.1495	107.1807	96,329.00
28/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	600	1	1	1	0.00
28/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
28/08/2025	R186 On 05-February-26			Bond Future	7.59	103.8644	103.8326	103.8644	0.00
28/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	710	1	1	1	0.00
28/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	10	0	0	0	0.00
28/08/2025	R186 On 07-May-26			Bond Future	7.65	105.7774	105.7452	105.7774	0.00
28/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	630	1	1	1	0.00
28/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	15	0	0	0	0.00
28/08/2025	R186 On 06-August-26			Bond Future	7.80	102.4177	102.3852	102.4177	0.00
28/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	320	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
28/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	44	0	0	0	0.00
28/08/2025	R186 On 05-November-26			Bond Future	9.24	104.2018	104.1691	104.2018	0.00
28/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	36	0	0	0	0.00
28/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	166	0	0	0	0.00
28/08/2025	R202 On 06-November-25			Bond Future	276.94	276.9263	276.9357	276.9263	1,033.00
28/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1296	1	1	1	0.00
28/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R202 On 05-February-26			Bond Future	276.77	276.7609	276.7704	276.7609	0.00
28/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
28/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1050	1	1	1	0.00
28/08/2025	R202 On 07-May-26			Bond Future	281.93	281.9246	281.9347	281.9246	0.00
28/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4385	4	4	4	0.00
28/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R202 On 06-August-26			Bond Future	281.73	281.7196	281.7301	281.7196	0.00
28/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2870	3	3	3	0.00
28/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R202 On 05-November-26			Bond Future	286.71	286.7003	286.7117	286.7003	0.00
28/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6252	6	6	6	0.00
28/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R209 On 06-November-25			Bond Future	9.94	77.1766	77.1544	77.1766	20,084.00
28/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6737	7	7	7	0.00
28/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12	0	0	0	0.00
28/08/2025	R209 On 05-February-26			Bond Future	10.03	78.6083	78.5856	78.6083	0.00
28/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4953	5	5	5	0.00
28/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	379	0	0	0	0.00
28/08/2025	R209 On 07-May-26			Bond Future	10.12	76.9047	76.8818	76.9047	0.00
28/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5412	5	5	5	0.00
28/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	700	1	1	1	0.00
28/08/2025	R209 On 06-August-26			Bond Future	10.22	78.3194	78.2962	78.3194	0.00
28/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6493	7	6	7	0.00
28/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	863	1	1	1	0.00
28/08/2025	R209 On 05-November-26			Bond Future	10.34	76.5350	76.5117	76.5350	0.00
28/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3116	3	3	3	0.00
28/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3191	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
28/08/2025	R210 On 06-November-25			Bond Future	252.80	252.7076	252.8048	252.7076	1,206.00
28/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	665	1	1	1	0.00
28/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R210 On 05-February-26			Bond Future	257.56	257.4568	257.5558	257.4568	0.00
28/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4456	4	4	4	0.00
28/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R210 On 07-May-26			Bond Future	258.86	258.7603	258.8613	258.7603	0.00
28/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3461	3	3	3	0.00
28/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R210 On 06-August-26			Bond Future	263.69	263.5830	263.6865	263.5830	0.00
28/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3846	4	4	4	0.00
28/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R210 On 05-November-26			Bond Future	264.79	264.6882	264.7938	264.6882	0.00
28/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11464	11	11	11	0.00
28/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R213 On 06-November-25			Bond Future	8.47	95.2221	95.2040	95.2221	94,200.00
28/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6135	6	6	6	0.00
28/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
28/08/2025	R213 On 05-February-26			Bond Future	8.53	96.9886	96.9701	96.9886	23.00
28/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5134	5	5	5	0.00
28/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	34	0	0	0	0.00
28/08/2025	R213 On 07-May-26			Bond Future	8.59	95.2233	95.2046	95.2233	0.00
28/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4506	5	5	5	0.00
28/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	146	0	0	0	0.00
28/08/2025	R213 On 06-August-26			Bond Future	8.67	96.9756	96.9568	96.9756	0.00
28/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3881	4	4	4	0.00
28/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	341	0	0	0	0.00
28/08/2025	R213 On 05-November-26			Bond Future	8.78	95.1181	95.0992	95.1181	0.00
28/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1574	2	2	2	0.00
28/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1664	2	2	2	0.00
28/08/2025	R214 On 06-November-25			Bond Future	10.61	70.4740	70.4801	70.4740	36,853.00
28/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5596	6	6	6	0.00
28/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	49	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
28/08/2025	R214 On 05-February-26			Bond Future	10.71	71.7813	71.7875	71.7813	0.00
28/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3822	4	4	4	0.00
28/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	809	1	1	1	0.00
28/08/2025	R214 On 07-May-26			Bond Future	10.81	69.8052	69.8117	69.8052	0.00
28/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4908	5	5	5	0.00
28/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1040	1	1	1	0.00
28/08/2025	R214 On 06-August-26			Bond Future	10.91	71.0895	71.0963	71.0895	0.00
28/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6581	7	7	7	0.00
28/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1111	1	1	1	0.00
28/08/2025	R214 On 05-November-26			Bond Future	11.03	69.0330	69.0402	69.0330	0.00
28/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3230	3	3	3	0.00
28/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3541	4	4	4	0.00
28/08/2025	R248 On 06-November-25			Bond Future	10.92	83.5252	83.6775	83.5252	219,265.00
28/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5587	5	6	5	0.00
28/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	151	0	0	0	0.00
28/08/2025	R248 On 05-February-26			Bond Future	11.03	85.0746	85.2298	85.0746	0.00
28/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4171	4	4	4	0.00
28/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1248	1	1	1	0.00
28/08/2025	R248 On 07-May-26			Bond Future	11.13	82.2017	82.3599	82.2017	260.00
28/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5465	5	5	5	0.00
28/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1585	2	2	2	0.00
28/08/2025	R248 On 06-August-26			Bond Future	11.24	83.7138	83.8751	83.7138	0.00
28/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8399	8	8	8	0.00
28/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1374	1	1	1	0.00
28/08/2025	R248 On 05-November-26			Bond Future	11.36	80.7359	80.9003	80.7359	0.00
28/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4084	4	4	4	0.00
28/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4409	4	4	4	0.00
28/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00