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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/08/2025 TO: 29/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	2029 On 06-November-25			Bond Future	140.60	140.6083	140.6026	140.6083	4,396.00
29/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	813	1	1	1	0.00
29/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2029 On 05-February-26			Bond Future	143.22	143.2507	143.2195	143.2507	0.00
29/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3110	3	3	3	0.00
29/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2029 On 07-May-26			Bond Future	144.41	144.4544	144.4060	144.4544	0.00
29/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2586	3	3	3	0.00
29/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2029 On 06-August-26			Bond Future	147.08	147.1473	147.0811	147.1473	0.00
29/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	2981	3	3	3	0.00
29/08/2025	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
29/08/2025	2029 On 05-November-26			Bond Future	148.18	148.2576	148.1802	148.2576	0.00
29/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	620	1	1	1	0.00
29/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2030 On 06-November-25			Bond Future	8.15	101.7239	101.7013	101.7239	138,512.00
29/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4735	5	5	5	0.00
29/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3677	4	4	4	300.00
29/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6496	7	6	7	0.00
29/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2075	2	2	2	300.00
29/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
29/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
29/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	94	0	0	0	0.00
29/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
29/08/2025	2030 On 05-February-26			Bond Future	8.20	99.6028	99.5615	99.6028	52,861.00
29/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4222	4	4	4	0.00
29/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	39	0	0	0	0.00
29/08/2025	2030 On 07-May-26			Bond Future	8.26	101.4373	101.3837	101.4373	0.00
29/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3623	4	4	4	0.00
29/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	167	0	0	0	0.00
29/08/2025	2030 On 06-August-26			Bond Future	8.35	99.2944	99.2280	99.2944	0.00
29/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2933	3	3	3	0.00
29/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	409	0	0	0	0.00
29/08/2025	2030 On 05-November-26			Bond Future	8.45	101.0249	100.9505	101.0249	0.00
29/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1438	1	1	1	0.00
29/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1603	2	2	2	0.00
29/08/2025	2031 On 06-November-25			Bond Future	110.54	110.6763	110.5407	110.6763	1,416.00
29/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	866	1	1	1	0.00
29/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	15	0	0	0	0.00
29/08/2025	2031 On 05-February-26			Bond Future	110.20	110.3568	110.1989	110.3568	0.00
29/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	12	0	0	0	0.00
29/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1573	1	2	1	0.00
29/08/2025	2031 On 07-May-26			Bond Future	112.24	112.4157	112.2420	112.4157	0.00
29/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	9	0	0	0	0.00
29/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1607	1	2	1	0.00
29/08/2025	2031 On 06-August-26			Bond Future	111.88	112.0692	111.8795	112.0692	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
29/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1931	2	2	2	0.00
29/08/2025	2031 On 05-November-26			Bond Future	113.85	114.0496	113.8487	114.0496	0.00
29/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2359	3	2	3	0.00
29/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2032 On 06-November-25			Bond Future	8.86	98.0766	98.0256	98.0766	155,030.00
29/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7031	7	7	7	0.00
29/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2720	3	3	3	300.00
29/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4787	5	5	5	300.00
29/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9017	9	9	9	0.00
29/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
29/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	23	0	0	0	0.00
29/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	201	0	0	0	0.00
29/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
29/08/2025	2032 On 05-February-26			Bond Future	8.93	99.8960	99.8263	99.8960	0.00
29/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5509	6	6	6	0.00
29/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	113	0	0	0	0.00
29/08/2025	2032 On 07-May-26			Bond Future	9.02	97.5762	97.4938	97.5762	0.00
29/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5123	5	5	5	0.00
29/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	333	0	0	0	0.00
29/08/2025	2032 On 06-August-26			Bond Future	9.11	99.3712	99.2759	99.3712	0.00
29/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4769	5	5	5	0.00
29/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	610	1	1	1	0.00
29/08/2025	2032 On 05-November-26			Bond Future	9.23	96.9461	96.8424	96.9461	0.00
29/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2229	2	2	2	0.00
29/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2497	2	2	2	0.00
29/08/2025	2033 On 06-November-25			Bond Future	132.65	132.8357	132.6520	132.8357	8,490.00
29/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	488	0	0	0	0.00
29/08/2025	2033 On 05-February-26			Bond Future	135.12	135.3320	135.1210	135.3320	0.00
29/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2241	2	2	2	0.00
29/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2033 On 07-May-26			Bond Future	136.05	136.2856	136.0550	136.2856	0.00
29/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	895	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
29/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2033 On 06-August-26			Bond Future	138.58	138.8263	138.5755	138.8263	0.00
29/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4325	5	4	5	0.00
29/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2033 On 05-November-26			Bond Future	139.42	139.6850	139.4203	139.6850	0.00
29/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2160	2	2	2	0.00
29/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2037 On 06-November-25			Bond Future	10.20	91.1218	91.1229	91.1218	183,774.00
29/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8125	8	8	8	0.00
29/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4795	5	5	5	300.00
29/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10870	11	11	11	0.00
29/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2453	2	2	2	300.00
29/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	131	0	0	0	0.00
29/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1	0	0	0	300.00
29/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	677	1	1	1	0.00
29/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	9	0	0	0	0.00
29/08/2025	2037 On 05-February-26			Bond Future	10.30	88.5534	88.5382	88.5534	5.00
29/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5582	6	6	6	0.00
29/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4277	4	4	4	1,970.00
29/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10759	11	11	11	0.00
29/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8750	9	9	9	0.00
29/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6327	6	6	6	0.00
29/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3303	3	3	3	1,930.00
29/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12971	13	13	13	0.00
29/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6516	7	7	7	1,030.00
29/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11	0	0	0	1,030.00
29/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	305	0	0	0	0.00
29/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	331	0	0	0	1,930.00
29/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1272	1	1	1	0.00
29/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	112	0	0	0	1,930.00
29/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	42	0	0	0	1,970.00
29/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	820	1	1	1	0.00
29/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	458	0	0	0	0.00
29/08/2025	2037 On 07-May-26			Bond Future	10.41	90.1843	90.1585	90.1843	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
29/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5952	6	6	6	0.00
29/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10794	11	11	11	0.00
29/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4496	5	4	5	142.00
29/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	183	0	0	0	142.00
29/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1441	1	1	1	0.00
29/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	875	1	1	1	0.00
29/08/2025	2037 On 06-August-26			Bond Future	10.54	87.5834	87.5466	87.5834	0.00
29/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7367	7	7	7	0.00
29/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5739	6	6	6	0.00
29/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3708	4	4	4	0.00
29/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2132	2	2	2	2,541.00
29/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2777	3	3	3	2,541.00
29/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5139	5	5	5	0.00
29/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1525	2	2	2	2,541.00
29/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1007	1	1	1	0.00
29/08/2025	2037 On 05-November-26			Bond Future	10.66	89.1086	89.0652	89.1086	0.00
29/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3587	4	4	4	0.00
29/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3819	4	4	4	0.00
29/08/2025	2038 On 06-November-25			Bond Future	142.64	142.7854	142.6351	142.7854	2,621.00
29/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1245	1	1	1	0.00
29/08/2025	2038 On 05-February-26			Bond Future	143.11	143.2903	143.1117	143.2903	0.00
29/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	88	0	0	0	0.00
29/08/2025	2038 On 07-May-26			Bond Future	145.77	145.9639	145.7651	145.9639	0.00
29/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1235	1	1	1	0.00
29/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2038 On 06-August-26			Bond Future	146.25	146.4679	146.2488	146.4679	0.00
29/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1529	2	2	2	0.00
29/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2038 On 05-November-26			Bond Future	148.82	149.0578	148.8246	149.0578	0.00
29/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2515	3	3	3	0.00
29/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2040 On 06-November-25			Bond Future	10.66	90.4828	90.4850	90.4828	36,258.00

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29/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7343	7	7	7	0.00
29/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	31	0	0	0	0.00
29/08/2025	2040 On 05-February-26			Bond Future	10.76	87.6522	87.6381	87.6522	36,614.00
29/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5229	5	5	5	0.00
29/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14044	14	14	14	0.00
29/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6829	7	7	7	475.00
29/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1370	1	1	1	680.00
29/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2352	2	2	2	0.00
29/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3752	4	4	4	0.00
29/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1308	1	1	1	680.00
29/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2446	2	2	2	680.00
29/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4116	4	4	4	0.00
29/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12	0	0	0	475.00
29/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	370	0	0	0	0.00
29/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	712	1	1	1	0.00
29/08/2025	2040 On 07-May-26			Bond Future	10.88	89.2663	89.2418	89.2663	0.00
29/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5950	6	6	6	0.00
29/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8468	8	8	8	0.00
29/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6167	6	6	6	0.00
29/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2577	3	3	3	1,460.00
29/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7567	8	8	8	0.00
29/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9963	10	10	10	0.00
29/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3815	4	4	4	820.00
29/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	343	0	0	0	820.00
29/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	687	1	1	1	820.00
29/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2308	2	2	2	0.00
29/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1060	1	1	1	1,460.00
29/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3731	4	4	4	0.00
29/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	530	1	1	1	1,460.00
29/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1134	1	1	1	0.00
29/08/2025	2040 On 06-August-26			Bond Future	11.01	86.3978	86.3625	86.3978	0.00
29/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8034	8	8	8	0.00
29/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1106	1	1	1	0.00
29/08/2025	2040 On 05-November-26			Bond Future	11.14	87.9019	87.8601	87.9019	0.00
29/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3864	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
29/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4329	4	4	4	0.00
29/08/2025	2044 On 06-November-25			Bond Future	10.93	85.3207	85.3233	85.3207	129,981.00
29/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6122	6	6	6	0.00
29/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8223	8	8	8	0.00
29/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6803	7	7	7	0.00
29/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7940	8	8	8	0.00
29/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2826	3	3	3	11,000.00
29/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5392	5	5	5	0.00
29/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	144	0	0	0	11,000.00
29/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	725	1	1	1	0.00
29/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	24	0	0	0	5,600.00
29/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	54	0	0	0	5,800.00
29/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	19	0	0	0	5,800.00
29/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	88	0	0	0	0.00
29/08/2025	2044 On 05-February-26			Bond Future	11.04	82.5195	82.5069	82.5195	16.00
29/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4424	4	4	4	0.00
29/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3177	3	3	3	0.00
29/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3957	4	4	4	0.00
29/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4165	4	4	4	0.00
29/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	611	1	1	1	9,000.00
29/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2061	2	2	2	9,000.00
29/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7475	7	7	7	0.00
29/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1186	1	1	1	4,500.00
29/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1293	1	1	1	9,000.00
29/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1792	2	2	2	4,500.00
29/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2993	3	3	3	0.00
29/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1070	1	1	1	0.00
29/08/2025	2044 On 07-May-26			Bond Future	11.15	84.0392	84.0167	84.0392	0.00
29/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5485	6	5	6	0.00
29/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1420	1	1	1	0.00
29/08/2025	2044 On 06-August-26			Bond Future	11.28	81.1997	81.1670	81.1997	0.00
29/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8043	8	8	8	0.00
29/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1205	1	1	1	0.00
29/08/2025	2044 On 05-November-26			Bond Future	11.40	82.6130	82.5743	82.6130	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
29/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4025	4	4	4	0.00
29/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4424	4	4	4	0.00
29/08/2025	2046 On 06-November-25			Bond Future	120.78	120.9641	120.7840	120.9641	19,630.00
29/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4626	4	5	4	0.00
29/08/2025	2046 On 05-February-26			Bond Future	123.03	123.2374	123.0320	123.2374	0.00
29/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1382	2	1	2	0.00
29/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2046 On 07-May-26			Bond Future	123.00	123.2279	123.0046	123.2279	0.00
29/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1945	2	2	2	0.00
29/08/2025	2046 On 06-August-26			Bond Future	125.28	125.5243	125.2826	125.5243	0.00
29/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2903	3	3	3	0.00
29/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/08/2025	2046 On 05-November-26			Bond Future	125.14	125.3974	125.1431	125.3974	0.00
29/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	337	0	0	0	0.00
29/08/2025	2050 On 06-November-25			Bond Future	120.90	122.2996	120.9040	122.2996	17,837.00
29/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	3516	2	4	2	0.00
29/08/2025	2050 On 05-February-26			Bond Future	120.73	122.1703	120.7271	122.1703	0.00
29/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	2093	1	2	1	0.00
29/08/2025	2050 On 07-May-26			Bond Future	122.97	124.4499	122.9655	124.4499	0.00
29/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
29/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	1104	0	1	0	0.00
29/08/2025	2050 On 06-August-26			Bond Future	122.77	124.2998	122.7737	124.2998	0.00
29/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	1	0	1	0.00
29/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	496	0	0	0	0.00
29/08/2025	2050 On 05-November-26			Bond Future	124.94	126.4973	124.9357	126.4973	0.00
29/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	1096	3	1	3	0.00
29/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
29/08/2025	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
29/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	AL37 On 06-November-25			Index Future	1196.00	1196.4630	1196.0000	1196.4630	0.00
29/08/2025	AL37 On 05-February-26			Index Future	1217.97	1218.6580	1217.9710	1218.6580	0.00
29/08/2025	AL37 On 07-May-26			Index Future	1240.27	1241.1160	1240.2740	1241.1160	0.00
29/08/2025	AL37 On 06-August-26			Index Future	1262.73	1263.7350	1262.7320	1263.7350	0.00
29/08/2025	AL37 On 05-November-26			Index Future	1284.98	1286.0890	1284.9770	1286.0890	0.00
29/08/2025	AL7T On 06-November-25			Index Future	1455.10	1455.3260	1455.1000	1455.3260	0.00
29/08/2025	AL7T On 05-February-26			Index Future	1481.83	1482.3230	1481.8300	1482.3230	0.00
29/08/2025	AL7T On 07-May-26			Index Future	1508.97	1509.6410	1508.9650	1509.6410	0.00
29/08/2025	AL7T On 06-August-26			Index Future	1536.29	1537.1520	1536.2890	1537.1520	0.00
29/08/2025	AL7T On 05-November-26			Index Future	1563.35	1564.3430	1563.3530	1564.3430	0.00
29/08/2025	ALBI On 06-November-25			Index Future	1232.82	1232.9540	1232.8190	1232.9540	76.00
29/08/2025	ALBI On 05-February-26			Index Future	1255.47	1255.8260	1255.4660	1255.8260	0.00
29/08/2025	ALBI On 07-May-26			Index Future	1278.46	1278.9700	1278.4560	1278.9700	0.00
29/08/2025	ALBI On 06-August-26			Index Future	1301.61	1302.2780	1301.6050	1302.2780	0.00
29/08/2025	ALBI On 05-November-26			Index Future	1324.54	1325.3140	1324.5350	1325.3140	0.00
29/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	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
29/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	ES33 On 06-November-25			Bond Future	10.29	86.3751	86.3763	86.3751	0.00
29/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7726	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
29/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES33 On 05-February-26			Bond Future	10.42	87.9983	87.9840	87.9983	0.00
29/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4788	5	5	5	0.00
29/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES33 On 07-May-26			Bond Future	10.55	85.8452	85.8206	85.8452	0.00
29/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4940	5	5	5	0.00
29/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES33 On 06-August-26			Bond Future	10.70	87.4441	87.4090	87.4441	0.00
29/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5540	6	6	6	0.00
29/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES33 On 05-November-26			Bond Future	10.87	85.1957	85.1542	85.1957	0.00
29/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
29/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	174	0	0	0	0.00
29/08/2025	ES42 On 06-November-25			Bond Future	11.21	80.2389	80.2421	80.2389	0.00
29/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6908	7	7	7	0.00
29/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES42 On 05-February-26			Bond Future	11.32	81.7469	81.7355	81.7469	0.00
29/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3136	3	3	3	0.00
29/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES42 On 07-May-26			Bond Future	11.45	79.0071	78.9860	79.0071	0.00
29/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4345	4	4	4	0.00
29/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES42 On 06-August-26			Bond Future	11.58	80.4773	80.4466	80.4773	0.00
29/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5972	6	6	6	0.00
29/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
29/08/2025	ES42 On 05-November-26			Bond Future	11.72	77.6338	77.5972	77.6338	0.00
29/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
29/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	368	0	0	0	0.00
29/08/2025	GOVI On 06-November-25			GOVI	1212.83	1213.0050	1212.8320	1213.0050	604.00
29/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1008320	101	101	101	0.00
29/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
29/08/2025	GOVI On 05-February-26			GOVI	1235.11	1235.5070	1235.1120	1235.5070	0.00
29/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	851120	86	85	86	0.00
29/08/2025	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
29/08/2025	GOVI On 07-May-26			GOVI	1257.73	1258.2760	1257.7290	1258.2760	42.00
29/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	807290	81	81	81	0.00
29/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
29/08/2025	GOVI On 06-August-26			GOVI	1280.50	1281.2070	1280.5030	1281.2070	0.00
29/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	915030	92	92	92	0.00
29/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/08/2025	GOVI On 05-November-26			GOVI	1303.06	1303.8700	1303.0610	1303.8700	0.00
29/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	260610	27	26	27	0.00
29/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
29/08/2025	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2025	IGOV On 06-November-25			Index Future	391.13	392.2060	391.1300	392.2060	754.00
29/08/2025	IGOV On 05-February-26			Index Future	398.41	399.5760	398.4100	399.5760	0.00
29/08/2025	IGOV On 07-May-26			Index Future	405.80	407.0340	405.7980	407.0340	0.00
29/08/2025	IGOV On 06-August-26			Index Future	413.24	414.5430	413.2380	414.5430	0.00
29/08/2025	IGOV On 05-November-26			Index Future	420.61	421.9660	420.6070	421.9660	0.00
29/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/08/2025	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
29/08/2025	R033 On 06-November-25			Bond Future	9.03	106.3455	106.2869	106.3455	28,586.00
29/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6836	7	7	7	0.00
29/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4	0	0	0	0.00
29/08/2025	R033 On 05-February-26			Bond Future	9.11	108.3183	108.2393	108.3183	0.00
29/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7100	7	7	7	0.00
29/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	70	0	0	0	0.00
29/08/2025	R033 On 07-May-26			Bond Future	9.19	105.2700	105.1773	105.2700	0.00
29/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6165	6	6	6	0.00
29/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	276	0	0	0	0.00
29/08/2025	R033 On 06-August-26			Bond Future	9.29	107.2063	107.0995	107.2063	0.00
29/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5335	5	5	5	0.00
29/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	690	1	1	1	0.00
29/08/2025	R033 On 05-November-26			Bond Future	9.40	104.0351	103.9194	104.0351	0.00
29/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2166	2	2	2	0.00
29/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2523	2	3	2	0.00
29/08/2025	R035 On 06-November-25			Bond Future	9.67	96.9616	96.9317	96.9616	119,353.00
29/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8425	8	8	8	0.00
29/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12187	12	12	12	0.00
29/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7128	7	7	7	250.00
29/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9702	10	10	10	0.00
29/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7076	7	7	7	2,000.00
29/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12382	12	12	12	0.00
29/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2808	3	3	3	300.00
29/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5204	5	5	5	300.00
29/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10807	11	11	11	0.00
29/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2132	2	2	2	2,000.00
29/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4345	4	4	4	2,000.00
29/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4494	5	4	5	2,000.00
29/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7388	7	7	7	0.00
29/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5720	6	6	6	0.00
29/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4796	5	5	5	0.00
29/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3807	4	4	4	0.00
29/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3113	3	3	3	0.00
29/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1651	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
29/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9601	10	10	10	0.00
29/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
29/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	11	0	0	0	0.00
29/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	360	0	0	0	250.00
29/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1071	1	1	1	0.00
29/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	215	0	0	0	50.00
29/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	101	0	0	0	250.00
29/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	47	0	0	0	8,500.00
29/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	14	0	0	0	0.00
29/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	128	0	0	0	0.00
29/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	143	0	0	0	0.00
29/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
29/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	72	0	0	0	0.00
29/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	743	1	1	1	0.00
29/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	451	0	0	0	0.00
29/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
29/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
29/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	14	0	0	0	0.00
29/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
29/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	4	0	0	0	0.00
29/08/2025	R035 On 05-February-26			Bond Future	9.77	98.7603	98.7123	98.7603	0.00
29/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5920	6	6	6	0.00
29/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4384	4	4	4	2,000.00
29/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6621	7	7	7	2,000.00
29/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13774	14	14	14	0.00
29/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6905	7	7	7	0.00
29/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7717	8	8	8	0.00
29/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3328	3	3	3	250.00
29/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5376	5	5	5	0.00
29/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	394	0	0	0	250.00
29/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1057	1	1	1	0.00
29/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	127	0	0	0	250.00
29/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	190	0	0	0	0.00
29/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
29/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	217	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
29/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	635	1	1	1	0.00
29/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	303	0	0	0	0.00
29/08/2025	R035 On 07-May-26			Bond Future	9.86	96.0762	96.0163	96.0762	0.00
29/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6029	6	6	6	0.00
29/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5216	5	5	5	0.00
29/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3425	3	3	3	0.00
29/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2085	2	2	2	200.00
29/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5414	5	5	5	0.00
29/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3584	3	4	3	0.00
29/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2196	2	2	2	350.00
29/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1669	2	2	2	350.00
29/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	3049	3	3	3	0.00
29/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	837	1	1	1	350.00
29/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1782	2	2	2	200.00
29/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3220	3	3	3	0.00
29/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	901	1	1	1	200.00
29/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	673	1	1	1	0.00
29/08/2025	R035 On 06-August-26			Bond Future	9.97	97.8441	97.7717	97.8441	0.00
29/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6598	7	7	7	0.00
29/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	907	1	1	1	0.00
29/08/2025	R035 On 05-November-26			Bond Future	10.09	95.0501	94.9701	95.0501	0.00
29/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3181	3	3	3	0.00
29/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3519	3	4	3	0.00
29/08/2025	R038 On 06-November-25			Bond Future	10.29	105.3554	105.2839	105.3554	6,667.00
29/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6533	7	7	7	0.00
29/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4952	5	5	5	1,770.00
29/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13177	13	13	13	0.00
29/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
29/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	196	0	0	0	0.00
29/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	68	0	0	0	0.00
29/08/2025	R038 On 05-February-26			Bond Future	10.39	107.3098	107.2180	107.3098	0.00
29/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7293	7	7	7	0.00
29/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	360	0	0	0	0.00
29/08/2025	R038 On 07-May-26			Bond Future	10.51	103.8016	103.6959	103.8016	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
29/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6769	7	7	7	0.00
29/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	922	1	1	1	0.00
29/08/2025	R038 On 06-August-26			Bond Future	10.63	105.7105	105.5907	105.7105	0.00
29/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8429	9	8	9	0.00
29/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1195	1	1	1	0.00
29/08/2025	R038 On 05-November-26			Bond Future	10.76	102.0717	101.9428	102.0717	0.00
29/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3772	4	4	4	0.00
29/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4035	4	4	4	0.00
29/08/2025	R053 On 06-November-25			Bond Future	10.82	108.2530	108.3517	108.2530	25,967.00
29/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8248	8	8	8	0.00
29/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	111	0	0	0	0.00
29/08/2025	R053 On 05-February-26			Bond Future	10.92	110.2612	110.3421	110.2612	0.00
29/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6317	6	6	6	0.00
29/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1308	1	1	1	0.00
29/08/2025	R053 On 07-May-26			Bond Future	11.02	106.4303	106.5001	106.4303	10,000.00
29/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7459	7	7	7	0.00
29/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1734	2	2	2	0.00
29/08/2025	R053 On 06-August-26			Bond Future	11.13	108.3874	108.4461	108.3874	0.00
29/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11024	11	11	11	0.00
29/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1689	2	2	2	0.00
29/08/2025	R053 On 05-November-26			Bond Future	11.25	104.4168	104.4694	104.4168	0.00
29/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5310	5	5	5	0.00
29/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5617	6	6	6	0.00
29/08/2025	R186 On 06-November-25			Bond Future	7.56	107.1495	107.1563	107.1495	96,329.00
29/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	607	1	1	1	0.00
29/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1	0	0	0	0.00
29/08/2025	R186 On 05-February-26			Bond Future	7.60	103.8326	103.8207	103.8326	0.00
29/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	697	1	1	1	0.00
29/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8	0	0	0	0.00
29/08/2025	R186 On 07-May-26			Bond Future	7.69	105.7452	105.7209	105.7452	0.00
29/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	608	1	1	1	0.00
29/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	17	0	0	0	0.00
29/08/2025	R186 On 06-August-26			Bond Future	7.90	102.3852	102.3484	102.3852	0.00
29/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	289	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
29/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	50	0	0	0	0.00
29/08/2025	R186 On 05-November-26			Bond Future	9.62	104.1691	104.1247	104.1691	0.00
29/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	28	0	0	0	0.00
29/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	202	0	0	0	0.00
29/08/2025	R202 On 06-November-25			Bond Future	276.93	276.9357	276.9290	276.9357	1,033.00
29/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1289	1	1	1	0.00
29/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R202 On 05-February-26			Bond Future	276.71	276.7704	276.7139	276.7704	0.00
29/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
29/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1106	1	1	1	0.00
29/08/2025	R202 On 07-May-26			Bond Future	281.84	281.9347	281.8450	281.9347	0.00
29/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4295	4	4	4	0.00
29/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R202 On 06-August-26			Bond Future	281.61	281.7301	281.6067	281.7301	0.00
29/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2747	3	3	3	0.00
29/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R202 On 05-November-26			Bond Future	286.57	286.7117	286.5665	286.7117	0.00
29/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6107	6	6	6	0.00
29/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R209 On 06-November-25			Bond Future	9.94	77.1544	77.1550	77.1544	20,084.00
29/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6737	7	7	7	0.00
29/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	11	0	0	0	0.00
29/08/2025	R209 On 05-February-26			Bond Future	10.03	78.5856	78.5724	78.5856	0.00
29/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4936	5	5	5	0.00
29/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	376	0	0	0	0.00
29/08/2025	R209 On 07-May-26			Bond Future	10.12	76.8818	76.8593	76.8818	0.00
29/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5388	5	5	5	0.00
29/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	699	1	1	1	0.00
29/08/2025	R209 On 06-August-26			Bond Future	10.23	78.2962	78.2642	78.2962	0.00
29/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6461	6	6	6	0.00
29/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	863	1	1	1	0.00
29/08/2025	R209 On 05-November-26			Bond Future	10.34	76.5117	76.4739	76.5117	0.00
29/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3095	3	3	3	0.00
29/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3208	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
29/08/2025	R210 On 06-November-25			Bond Future	252.64	252.8048	252.6384	252.8048	1,206.00
29/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	498	1	0	1	0.00
29/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R210 On 05-February-26			Bond Future	257.34	257.5558	257.3405	257.5558	0.00
29/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4241	4	4	4	0.00
29/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R210 On 07-May-26			Bond Future	258.61	258.8613	258.6125	258.8613	0.00
29/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3213	3	3	3	0.00
29/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R210 On 06-August-26			Bond Future	263.40	263.6865	263.4027	263.6865	0.00
29/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3563	4	4	4	0.00
29/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R210 On 05-November-26			Bond Future	264.49	264.7938	264.4872	264.7938	0.00
29/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11157	11	11	11	0.00
29/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
29/08/2025	R213 On 06-November-25			Bond Future	8.48	95.2040	95.1591	95.2040	94,200.00
29/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6090	6	6	6	0.00
29/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
29/08/2025	R213 On 05-February-26			Bond Future	8.55	96.9701	96.9072	96.9701	23.00
29/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5098	5	5	5	0.00
29/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	61	0	0	0	0.00
29/08/2025	R213 On 07-May-26			Bond Future	8.61	95.2046	95.1296	95.2046	0.00
29/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4506	5	5	5	0.00
29/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	221	0	0	0	0.00
29/08/2025	R213 On 06-August-26			Bond Future	8.70	96.9568	96.8692	96.9568	0.00
29/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3923	4	4	4	0.00
29/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	469	0	0	0	0.00
29/08/2025	R213 On 05-November-26			Bond Future	8.80	95.0992	95.0036	95.0992	0.00
29/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1830	2	2	2	0.00
29/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2016	2	2	2	0.00
29/08/2025	R214 On 06-November-25			Bond Future	10.61	70.4801	70.4820	70.4801	36,853.00
29/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5600	6	6	6	0.00
29/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	50	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
29/08/2025	R214 On 05-February-26			Bond Future	10.71	71.7875	71.7768	71.7875	0.00
29/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3835	4	4	4	0.00
29/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	834	1	1	1	0.00
29/08/2025	R214 On 07-May-26			Bond Future	10.81	69.8117	69.7927	69.8117	0.00
29/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4911	5	5	5	0.00
29/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1062	1	1	1	0.00
29/08/2025	R214 On 06-August-26			Bond Future	10.92	71.0963	71.0687	71.0963	0.00
29/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6490	7	6	7	0.00
29/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1047	1	1	1	0.00
29/08/2025	R214 On 05-November-26			Bond Future	11.03	69.0402	69.0075	69.0402	0.00
29/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3348	3	3	3	0.00
29/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3691	4	4	4	0.00
29/08/2025	R248 On 06-November-25			Bond Future	10.92	83.6775	83.6805	83.6775	219,265.00
29/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5584	6	6	6	0.00
29/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	146	0	0	0	0.00
29/08/2025	R248 On 05-February-26			Bond Future	11.03	85.2298	85.2177	85.2298	0.00
29/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4190	4	4	4	0.00
29/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1279	1	1	1	0.00
29/08/2025	R248 On 07-May-26			Bond Future	11.13	82.3599	82.3380	82.3599	260.00
29/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5427	5	5	5	0.00
29/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1569	2	2	2	0.00
29/08/2025	R248 On 06-August-26			Bond Future	11.24	83.8751	83.8432	83.8751	0.00
29/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8244	8	8	8	0.00
29/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1250	1	1	1	0.00
29/08/2025	R248 On 05-November-26			Bond Future	11.36	80.9003	80.8624	80.9003	0.00
29/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4142	4	4	4	0.00
29/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4504	4	5	4	0.00
29/08/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00