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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	2029 On 08-May-25			Bond Future	136.2248	136.2240	136.2248	136.2240	5,933
08/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1625.1700	1626.0100	1.6252	1.6260	0
08/04/2025	2029 On 07-August-25			Bond Future	138.9205	138.9195	138.9205	138.9195	0
08/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1510.4500	1509.5100	1.5105	1.5095	0
08/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2029 On 06-November-25			Bond Future	140.1993	140.1978	140.1993	140.1978	68
08/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	409.3200	407.7900	0.4093	0.4078	0
08/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2029 On 05-February-26			Bond Future	142.9324	142.9305	142.9324	142.9305	0
08/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2822.4100	2820.4600	2.8224	2.8205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2029 On 07-May-26			Bond Future	144.2241	144.2213	144.2241	144.2213	0
08/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2404.0500	2401.3100	2.4041	2.4013	0
08/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2030 On 08-May-25			Bond Future	9.2223	9.3411	97.6396	97.2071	64,927
08/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	27.3900	12.4200	0.0274	0.0124	800
08/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2033.5200	2451.0400	2.0335	2.4510	0
08/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	37.2800	17.4900	0.0373	0.0175	300
08/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1893.6800	2306.3800	1.8937	2.3064	0
08/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	163.5100	91.8900	0.1635	0.0919	1,320
08/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1164.4500	1525.3200	1.1645	1.5253	0
08/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	463.6400	301.1100	0.4636	0.3011	800
08/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	618.3500	888.3100	0.6184	0.8883	0
08/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	536.7400	356.1700	0.5367	0.3562	300
08/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	545.2100	797.1300	0.5452	0.7971	0
08/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1069.3400	788.4900	1.0693	0.7885	680
08/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	242.2500	393.8900	0.2423	0.3939	0
08/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1321.2500	1007.0800	1.3213	1.0071	0
08/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	169.6600	287.9800	0.1697	0.2880	300
08/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2571.0800	2169.0200	2.5711	2.1690	0
08/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	29.0200	59.4500	0.0290	0.0595	0
08/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2775.2500	2366.6000	2.7753	2.3666	0
08/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	21.5200	45.3600	0.0215	0.0454	800
08/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3876.6000	3449.8000	3.8766	3.4498	1,640
08/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	3.9500	9.6400	0.0040	0.0096	0
08/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5180.2800	4748.6300	5.1803	4.7486	2,280
08/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.4500	1.2900	0.0005	0.0013	0
08/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9062.3800	8629.8900	9.0624	8.6299	0
08/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
08/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10405.5300	9973.0400	10.4055	9.9730	0
08/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
08/04/2025	2030 On 07-August-25			Bond Future	9.3151	9.4421	95.5373	95.0964	79,434
08/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	251.2500	178.7200	0.2513	0.1787	300
08/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2351.9400	2720.3700	2.3519	2.7204	0

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08/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	845.7900	665.3400	0.8458	0.6653	300
08/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1177.7600	1438.2700	1.1778	1.4383	0
08/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2135.1600	1824.2600	2.1352	1.8243	0
08/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	430.5200	560.5800	0.4305	0.5606	300
08/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4069.3100	3673.3200	4.0693	3.6733	1,054
08/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	116.2600	161.2300	0.1163	0.1612	0
08/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6030.5900	5601.4000	6.0306	5.6014	0
08/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	23.8300	35.6000	0.0238	0.0356	0
08/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9182.2500	8741.7900	9.1823	8.7418	0
08/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.6600	1.1600	0.0007	0.0012	1,054
08/04/2025	2030 On 06-November-25			Bond Future	9.4143	9.5503	97.3828	96.9331	0
08/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	399.0400	307.6700	0.3990	0.3077	300
08/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2736.9100	3095.3000	2.7369	3.0953	0
08/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1003.5400	826.0800	1.0035	0.8261	300
08/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1650.8900	1923.1900	1.6509	1.9232	0
08/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1571.1000	1336.2000	1.5711	1.3362	0
08/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1155.3800	1370.2400	1.1554	1.3702	0
08/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2783.2400	2465.9800	2.7832	2.4660	0
08/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	606.2400	738.7400	0.6062	0.7387	300
08/04/2025	2030 On 05-February-26			Bond Future	9.5311	9.6774	95.2497	94.7910	0
08/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1484.4600	1270.8100	1.4845	1.2708	0
08/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1613.6300	1858.6800	1.6136	1.8587	0
08/04/2025	2030 On 07-May-26			Bond Future	9.6795	9.8376	97.0637	96.5960	0
08/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1222.5600	1036.8200	1.2226	1.0368	0
08/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2086.4000	2368.3700	2.0864	2.3684	0
08/04/2025	2032 On 08-May-25			Bond Future	10.0970	10.2050	91.9449	91.4503	125,144
08/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	23.7100	12.4900	0.0237	0.0125	300
08/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3298.4100	3781.8100	3.2984	3.7818	0
08/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	28.1800	15.0900	0.0282	0.0151	800
08/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3206.8600	3688.3900	3.2069	3.6884	0
08/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	449.3600	315.7700	0.4494	0.3158	300
08/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1360.0800	1721.1100	1.3601	1.7211	0
08/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	484.6300	343.2700	0.4846	0.3433	800
08/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1302.3600	1655.6200	1.3024	1.6556	0

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08/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1380.6600	1094.9300	1.3807	1.0949	0
08/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	544.7000	753.5900	0.5447	0.7536	300
08/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3723.5700	3279.5300	3.7236	3.2795	0
08/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	83.4700	134.0500	0.0835	0.1341	0
08/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3970.1900	3518.7500	3.9702	3.5188	0
08/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	68.8400	112.0200	0.0688	0.1120	800
08/04/2025	2032 On 07-August-25			Bond Future	10.2050	10.3186	93.7417	93.2374	27,670
08/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	222.7100	164.0800	0.2227	0.1641	300
08/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3900.3200	4346.0400	3.9003	4.3460	0
08/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	806.6600	646.8700	0.8067	0.6469	300
08/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2178.4200	2522.9800	2.1784	2.5230	0
08/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2491.7500	2165.9700	2.4918	2.1660	0
08/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	796.6800	975.2500	0.7967	0.9753	300
08/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7657.4200	7171.0000	7.6574	7.1710	0
08/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	47.0300	64.9600	0.0470	0.0650	0
08/04/2025	2032 On 06-November-25			Bond Future	10.3281	10.4478	91.3913	90.8770	0
08/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	395.1300	314.3500	0.3951	0.3144	300
08/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4510.6200	4944.1300	4.5106	4.9441	0
08/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1022.8800	857.9400	1.0229	0.8579	300
08/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2892.5800	3241.9300	2.8926	3.2419	0
08/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2106.8600	1842.8900	2.1069	1.8429	0
08/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1711.5100	1961.8300	1.7115	1.9618	0
08/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3405.0000	3062.1800	3.4050	3.0622	0
08/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1022.2700	1193.7400	1.0223	1.1937	300
08/04/2025	2032 On 05-February-26			Bond Future	10.4645	10.5908	93.1507	92.6262	0
08/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1587.1800	1381.1200	1.5872	1.3811	0
08/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2866.9100	3185.3500	2.8669	3.1854	0
08/04/2025	2032 On 07-May-26			Bond Future	10.6164	10.7500	90.7642	90.2295	0
08/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1496.9000	1304.3400	1.4969	1.3043	0
08/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3436.2300	3778.3900	3.4362	3.7784	0
08/04/2025	2033 On 08-May-25			Bond Future	128.1223	128.0288	128.1223	128.0288	9,939
08/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2497.7000	2591.2100	2.4977	2.5912	0
08/04/2025	2033 On 07-August-25			Bond Future	130.6576	130.5622	130.6576	130.5622	0

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08/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2007.6100	1912.1600	2.0076	1.9122	0
08/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2033 On 06-November-25			Bond Future	131.6751	131.5772	131.6751	131.5772	0
08/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1464.8700	1562.7600	1.4649	1.5628	0
08/04/2025	2033 On 05-February-26			Bond Future	134.2420	134.1419	134.2420	134.1419	0
08/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1361.9900	1261.9100	1.3620	1.2619	0
08/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2033 On 07-May-26			Bond Future	135.2632	135.1602	135.2632	135.1602	0
08/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	103.2200	0.2000	0.1032	0.0002	0
08/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2037 On 08-May-25			Bond Future	11.5125	11.6510	83.2474	82.4950	62,246
08/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	1.3200	0.4200	0.0013	0.0004	300
08/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5816.2100	6567.6600	5.8162	6.5677	0
08/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	94.7400	45.7600	0.0947	0.0458	300
08/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2967.3800	3670.7500	2.9674	3.6708	0
08/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	784.4800	503.0100	0.7845	0.5030	0
08/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1072.2300	1543.1100	1.0722	1.5431	300
08/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3963.0500	3278.5300	3.9631	3.2785	0
08/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	67.4800	135.3100	0.0675	0.1353	0
08/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5422.0900	4692.7400	5.4221	4.6927	15,000
08/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	18.0300	41.0300	0.0180	0.0410	0
08/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8995.0100	8243.3100	8.9950	8.2433	7,500
08/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.2900	0.9400	0.0003	0.0009	0
08/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9225.4800	8473.6100	9.2255	8.4736	7,500
08/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2000	0.6800	0.0002	0.0007	0
08/04/2025	2037 On 07-August-25			Bond Future	11.6496	11.7939	80.6132	79.8461	88,246
08/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	55.9200	34.2100	0.0559	0.0342	2,541
08/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7518.7300	8264.1200	7.5187	8.2641	0
08/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	104.9900	67.1600	0.1050	0.0672	300
08/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6605.6400	7334.9100	6.6056	7.3349	0
08/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	126.8600	82.3200	0.1269	0.0823	2,341
08/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6329.8300	7052.3900	6.3298	7.0524	0
08/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	175.0500	116.4300	0.1751	0.1164	200

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08/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5845.7500	6554.2300	5.8458	6.5542	0
08/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	514.1500	372.6300	0.5142	0.3726	300
08/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4100.6200	4726.2000	4.1006	4.7262	0
08/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	613.2100	450.9900	0.6132	0.4510	0
08/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3802.5900	4407.4700	3.8026	4.4075	2,541
08/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1288.3200	1009.0900	1.2883	1.0091	0
08/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2531.1300	3019.0000	2.5311	3.0190	2,541
08/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1360.1900	1070.3700	1.3602	1.0704	7,500
08/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2439.1100	2916.3900	2.4391	2.9164	7,500
08/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2414.1700	1996.4200	2.4142	1.9964	0
08/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1509.3200	1858.6700	1.5093	1.8587	2,541
08/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2446.6100	2025.5900	2.4466	2.0256	0
08/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1489.0900	1835.1700	1.4891	1.8352	300
08/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3645.0700	3122.6500	3.6451	3.1227	0
08/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	925.8000	1170.4800	0.9258	1.1705	2,541
08/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7102.8000	6423.6200	7.1028	6.4236	0
08/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	262.1200	350.0400	0.2621	0.3500	0
08/04/2025	2037 On 06-November-25			Bond Future	11.7884	11.9385	82.1701	81.3880	0
08/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	251.0300	182.4700	0.2510	0.1825	300
08/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7427.4300	8141.0100	7.4274	8.1410	0
08/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	751.4300	585.9100	0.7514	0.5859	300
08/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5040.3500	5656.9700	5.0404	5.6570	0
08/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2030.2100	1696.0200	2.0302	1.6960	0
08/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2866.8000	3314.7500	2.8668	3.3148	0
08/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3622.9700	3152.0800	3.6230	3.1521	0
08/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1706.6600	2017.9100	1.7067	2.0179	300
08/04/2025	2037 On 05-February-26			Bond Future	11.9391	12.0957	79.4932	78.6958	0
08/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	538.3600	423.0800	0.5384	0.4231	1,930
08/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7552.5400	8234.7000	7.5525	8.2347	0
08/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	817.6900	657.6200	0.8177	0.6576	1,970
08/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6406.3100	7043.6800	6.4063	7.0437	0
08/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1277.7400	1054.6900	1.2777	1.0547	0
08/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5198.2100	5772.6000	5.1982	5.7726	0
08/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1580.2700	1321.0500	1.5803	1.3211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4629.5600	5167.7800	4.6296	5.1678	1,930
08/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1661.9100	1393.5000	1.6619	1.3935	1,030
08/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4495.3800	5024.4100	4.4954	5.0244	0
08/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2765.0200	2390.8200	2.7650	2.3908	0
08/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3172.1500	3595.3900	3.1722	3.5954	1,930
08/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3967.1500	3505.5200	3.9672	3.5055	0
08/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2295.1800	2630.9900	2.2952	2.6310	1,970
08/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5497.7000	4952.3600	5.4977	4.9524	0
08/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1582.6000	1834.7000	1.5826	1.8347	1,030
08/04/2025	2037 On 07-May-26			Bond Future	12.1052	12.2686	81.0060	80.1932	0
08/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1565.5700	1321.4400	1.5656	1.3214	0
08/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5641.4100	6210.1500	5.6414	6.2102	0
08/04/2025	2038 On 08-May-25			Bond Future	139.4633	139.4598	139.4633	139.4598	2,918
08/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	216.7300	220.2200	0.2167	0.2202	0
08/04/2025	2038 On 07-August-25			Bond Future	140.0910	140.0872	140.0910	140.0872	0
08/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	531.0400	527.2300	0.5310	0.5272	0
08/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2038 On 06-November-25			Bond Future	142.8314	142.8272	142.8314	142.8272	0
08/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1048.5600	1052.8500	1.0486	1.0529	0
08/04/2025	2038 On 05-February-26			Bond Future	143.4423	143.4369	143.4423	143.4369	0
08/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	242.2800	236.9300	0.2423	0.2369	0
08/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2038 On 07-May-26			Bond Future	146.2097	146.2038	146.2097	146.2038	0
08/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1679.6800	1673.8200	1.6797	1.6738	0
08/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2040 On 08-May-25			Bond Future	11.9140	12.0627	82.4985	81.6425	31,248
08/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4089.9000	3324.9400	4.0899	3.3249	0
08/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	90.9000	182.0100	0.0909	0.1820	0
08/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	4695.4200	3901.3700	4.6954	3.9014	15,000
08/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	56.1400	118.1600	0.0561	0.1182	0
08/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8117.4300	7265.5500	8.1174	7.2656	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.2800	6.4700	0.0023	0.0065	0
08/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	8460.2800	7607.1200	8.4603	7.6071	7,500
08/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.4900	4.4000	0.0015	0.0044	0
08/04/2025	2040 On 07-August-25			Bond Future	12.0557	12.2104	79.5991	78.7263	43,292
08/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	73.0000	43.6900	0.0730	0.0437	400
08/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	7732.4000	8575.8800	7.7324	8.5759	0
08/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	154.9900	98.3100	0.1550	0.0983	250
08/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	6522.4700	7338.5800	6.5225	7.3386	0
08/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	534.0800	376.6000	0.5341	0.3766	180
08/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4401.8400	5117.1500	4.4018	5.1172	0
08/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1069.4400	803.0300	1.0694	0.8030	250
08/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3133.2200	3739.6000	3.1332	3.7396	0
08/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1839.7900	1452.9700	1.8398	1.4530	220
08/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2157.7600	2643.7300	2.1578	2.6437	400
08/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3184.6400	2647.6600	3.1846	2.6477	0
08/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1261.5700	1597.3800	1.2616	1.5974	250
08/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	3959.3000	3358.5100	3.9593	3.3585	0
08/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	951.4800	1223.4800	0.9515	1.2235	220
08/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6921.3600	6168.3400	6.9214	6.1683	0
08/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	344.5300	464.3000	0.3445	0.4643	0
08/04/2025	2040 On 06-November-25			Bond Future	12.1981	12.3589	81.1363	80.2464	292
08/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1726.5900	1405.1600	1.7266	1.4052	0
08/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3763.8200	4332.3100	3.7638	4.3323	0
08/04/2025	2040 On 05-February-26			Bond Future	12.3520	12.5196	78.1888	77.2816	0
08/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1150.3300	926.7100	1.1503	0.9267	0
08/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6081.8800	6765.5400	6.0819	6.7655	0
08/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1794.7800	1487.1200	1.7948	1.4871	475
08/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4784.8500	5384.4700	4.7849	5.3845	0
08/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6169.8900	5534.4400	6.1699	5.5344	0
08/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1587.7500	1859.5800	1.5878	1.8596	475
08/04/2025	2040 On 07-May-26			Bond Future	12.5197	12.6943	79.6765	78.7517	0
08/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1630.9000	1362.2600	1.6309	1.3623	0
08/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6380.5000	7036.6600	6.3805	7.0367	0
08/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	2044 On 08-May-25			Bond Future	12.1080	12.2667	77.7715	76.8521	85,149
08/04/2025	2044 On 08-May-25		Put	Bond Future	22228.4900	23147.8900	22.2285	23.1479	0
08/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0900	0.0200	0.0001	0.0000	9,000
08/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7989.0800	8908.4100	7.9891	8.9084	0
08/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.2300	0.0500	0.0002	0.0001	2,490
08/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	7509.6600	8428.8800	7.5097	8.4289	0
08/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	21.0800	7.6100	0.0211	0.0076	9,000
08/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	4678.7800	5584.7100	4.6788	5.5847	0
08/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	158.1200	74.0200	0.1581	0.0740	0
08/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2918.2100	3753.5100	2.9182	3.7535	2,490
08/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	277.3100	140.8800	0.2773	0.1409	0
08/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	2359.7500	3142.7200	2.3598	3.1427	9,000
08/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2107.8100	1497.9700	2.1078	1.4980	0
08/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	430.3200	739.8800	0.4303	0.7399	2,490
08/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3586.7000	2804.2600	3.5867	2.8043	0
08/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	140.0100	276.9700	0.1400	0.2770	0
08/04/2025	2044 On 07-August-25			Bond Future	12.2466	12.4117	74.9051	73.9676	470
08/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	14.5800	7.4900	0.0146	0.0075	9,000
08/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	10314.0700	11244.4400	10.3141	11.2444	0
08/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	227.1800	144.3200	0.2272	0.1443	9,000
08/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5997.5900	6852.1900	5.9976	6.8522	0
08/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	992.8200	724.6100	0.9928	0.7246	0
08/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3326.4000	3995.6500	3.3264	3.9957	9,000
08/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6304.7800	5523.2300	6.3048	5.5232	0
08/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	437.7100	593.6200	0.4377	0.5936	0
08/04/2025	2044 On 06-November-25			Bond Future	12.3853	12.5568	76.3516	75.3959	0
08/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1404.7000	1108.1500	1.4047	1.1082	0
08/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	4341.8500	5001.0500	4.3419	5.0011	0
08/04/2025	2044 On 05-February-26			Bond Future	12.5347	12.7132	73.4372	72.4629	0
08/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	983.4200	772.3100	0.9834	0.7723	0
08/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6698.8800	7462.1300	6.6989	7.4621	0
08/04/2025	2044 On 07-May-26			Bond Future	12.6963	12.8823	74.8343	73.8411	0
08/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1566.8100	1289.2200	1.5668	1.2892	0
08/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6684.2200	7399.8700	6.6842	7.3999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	2046 On 08-May-25			Bond Future	118.9673	119.3182	118.9673	119.3182	19,602
08/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3002.7100	2651.7700	3.0027	2.6518	0
08/04/2025	2046 On 07-August-25			Bond Future	121.3214	121.6793	121.3214	121.6793	0
08/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2631.3500	2989.2500	2.6314	2.9893	0
08/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2046 On 06-November-25			Bond Future	121.4337	121.7980	121.4337	121.7980	0
08/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3976.3300	3612.0200	3.9763	3.6120	0
08/04/2025	2046 On 05-February-26			Bond Future	123.8004	124.1715	123.8004	124.1715	0
08/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2150.3700	2521.5400	2.1504	2.5215	0
08/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2046 On 07-May-26			Bond Future	123.8836	124.2608	123.8836	124.2608	0
08/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1066.4400	689.1700	1.0664	0.6892	0
08/04/2025	2050 On 08-May-25			Bond Future	120.2757	120.3721	120.2757	120.3721	16,080
08/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	884.3400	787.9400	0.8843	0.7879	0
08/04/2025	2050 On 07-August-25			Bond Future	120.2799	120.3779	120.2799	120.3779	0
08/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	389.9000	487.9400	0.3899	0.4879	0
08/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2050 On 06-November-25			Bond Future	122.6326	122.7324	122.6326	122.7324	0
08/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1787.3800	1687.5800	1.7874	1.6876	0
08/04/2025	2050 On 05-February-26			Bond Future	122.6018	122.7025	122.6018	122.7025	0
08/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	218.2500	117.5400	0.2183	0.1175	0
08/04/2025	2050 On 07-May-26			Bond Future	124.9669	125.0692	124.9669	125.0692	0
08/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	896.9000	999.2000	0.8969	0.9992	0
08/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	AL37 On 08-May-25			Index Future	1089.2040	1083.6580	1089.2040	1,083.6580	0
08/04/2025	AL37 On 07-August-25			Index Future	1110.4900	1104.8350	1110.4900	1,104.8350	0
08/04/2025	AL37 On 06-November-25			Index Future	1131.9620	1126.1940	1131.9620	1,126.1940	0
08/04/2025	AL37 On 05-February-26			Index Future	1153.7820	1147.9000	1153.7820	1,147.9000	0
08/04/2025	AL37 On 07-May-26			Index Future	1175.8160	1169.8190	1175.8160	1,169.8190	0
08/04/2025	AL7T On 08-May-25			Index Future	1274.9210	1263.9470	1274.9210	1,263.9470	0
08/04/2025	AL7T On 07-August-25			Index Future	1299.8370	1288.6480	1299.8370	1,288.6480	0
08/04/2025	AL7T On 06-November-25			Index Future	1324.9690	1313.5600	1324.9690	1,313.5600	0
08/04/2025	AL7T On 05-February-26			Index Future	1350.5100	1338.8780	1350.5100	1,338.8780	0
08/04/2025	AL7T On 07-May-26			Index Future	1376.3010	1364.4430	1376.3010	1,364.4430	0
08/04/2025	ALBI On 08-May-25			Index Future	1098.7900	1090.6890	1098.7900	1,090.6890	92
08/04/2025	ALBI On 07-August-25			Index Future	1120.2640	1112.0030	1120.2640	1,112.0030	0
08/04/2025	ALBI On 06-November-25			Index Future	1141.9240	1133.5010	1141.9240	1,133.5010	0
08/04/2025	ALBI On 05-February-26			Index Future	1163.9370	1155.3480	1163.9370	1,155.3480	0
08/04/2025	ALBI On 07-May-26			Index Future	1186.1650	1177.4090	1186.1650	1,177.4090	0
08/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	ES33 On 08-May-25			Bond Future	11.6885	11.8172	79.2400	78.6690	0
08/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4468.0200	3897.0500	4.4680	3.8971	0
08/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES33 On 07-August-25			Bond Future	11.8463	11.9810	80.8080	80.2257	0
08/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7003.4000	6421.1100	7.0034	6.4211	0
08/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES33 On 06-November-25			Bond Future	12.0237	12.1649	78.5923	77.9984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	57.9400	651.8400	0.0579	0.6518	0
08/04/2025	ES33 On 05-February-26			Bond Future	12.2197	12.3680	80.1232	79.5175	0
08/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3072.2900	3677.9700	3.0723	3.6780	0
08/04/2025	ES33 On 07-May-26			Bond Future	12.4268	12.5826	77.8705	77.2528	0
08/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3010.0800	3627.7300	3.0101	3.6277	0
08/04/2025	ES42 On 08-May-25			Bond Future	12.3853	12.5340	73.1282	72.3217	0
08/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	4497.3400	3690.7700	4.4973	3.6908	0
08/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES42 On 07-August-25			Bond Future	12.5276	12.6821	74.5753	73.7527	0
08/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6303.1200	5480.4800	6.3031	5.4805	0
08/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES42 On 06-November-25			Bond Future	12.6825	12.8434	71.7685	70.9295	0
08/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	1565.4300	2404.3900	1.5654	2.4044	0
08/04/2025	ES42 On 05-February-26			Bond Future	12.8446	13.0122	73.1654	72.3100	0
08/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	5434.2900	6289.7500	5.4343	6.2898	0
08/04/2025	ES42 On 07-May-26			Bond Future	13.0198	13.1945	70.3097	69.4375	0
08/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	4331.7000	5203.9400	4.3317	5.2039	0
08/04/2025	GOVI On 08-May-25			GOVI	1083.1860	1075.4110	1083.1860	1,075.4110	636
08/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	611860.0000	534110.0000	61.1860	53.4110	0
08/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	GOVI On 07-August-25			GOVI	1104.3550	1096.4270	1104.3550	1,096.4270	0
08/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	933550.0000	854270.0000	93.3550	85.4270	0
08/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	GOVI On 06-November-25			GOVI	1125.7080	1117.6230	1125.7080	1,117.6230	0
08/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	137080.0000	56230.0000	13.7080	5.6230	0
08/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	GOVI On 05-February-26			GOVI	1147.4070	1139.1640	1147.4070	1,139.1640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	25930.0000	108360.0000	2.5930	10.8360	0
08/04/2025	GOVI On 07-May-26			GOVI	1169.3200	1160.9160	1169.3200	1,160.9160	0
08/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	76800.0000	160840.0000	7.6800	16.0840	0
08/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/04/2025	IGOV On 08-May-25			Index Future	376.7920	376.8120	376.7920	376.8120	889
08/04/2025	IGOV On 07-August-25			Index Future	384.2480	384.2690	384.2480	384.2690	0
08/04/2025	IGOV On 06-November-25			Index Future	391.7690	391.7890	391.7690	391.7890	0
08/04/2025	IGOV On 05-February-26			Index Future	399.4100	399.4290	399.4100	399.4290	0
08/04/2025	IGOV On 07-May-26			Index Future	407.1250	407.1430	407.1250	407.1430	0
08/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
08/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/04/2025	R033 On 08-May-25			Bond Future	10.1609	10.2739	100.2940	99.6966	9,501
08/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1348.3800	993.6300	1.3484	0.9936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	456.2800	698.9500	0.4563	0.6990	0
08/04/2025	R033 On 07-August-25			Bond Future	10.2657	10.3842	102.2539	101.6448	0
08/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1787.5500	1483.2200	1.7876	1.4832	0
08/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1456.2400	1761.0000	1.4562	1.7610	0
08/04/2025	R033 On 06-November-25			Bond Future	10.3839	10.5085	99.1851	98.5639	0
08/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1995.3100	1709.9900	1.9953	1.7100	0
08/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2265.6600	2601.5300	2.2657	2.6015	0
08/04/2025	R033 On 05-February-26			Bond Future	10.5138	10.6448	101.0943	100.4609	0
08/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2421.5300	2118.7000	2.4215	2.1187	0
08/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2536.9800	2867.5500	2.5370	2.8676	0
08/04/2025	R033 On 07-May-26			Bond Future	10.6572	10.7953	97.9749	97.3292	0
08/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2098.8700	1832.3000	2.0989	1.8323	0
08/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3412.2300	3791.3800	3.4122	3.7914	0
08/04/2025	R035 On 08-May-25			Bond Future	10.9868	11.1252	89.2741	88.5309	74,421
08/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	4.0200	1.3900	0.0040	0.0014	300
08/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5094.6100	5835.1800	5.0946	5.8352	0
08/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	80.4100	38.5500	0.0804	0.0386	150
08/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3103.5800	3804.9200	3.1036	3.8049	0
08/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	182.2400	96.7200	0.1822	0.0967	300
08/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2418.1700	3075.8500	2.4182	3.0759	0
08/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	841.0500	551.1400	0.8411	0.5511	0
08/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1040.3500	1493.6400	1.0404	1.4936	150
08/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1009.2700	679.5700	1.0093	0.6796	0
08/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	884.2000	1297.7000	0.8842	1.2977	300
08/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2717.0100	2131.0500	2.7170	2.1311	400
08/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	210.2700	367.5100	0.2103	0.3675	0
08/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3826.1000	3161.3600	3.8261	3.1614	0
08/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	85.1100	163.5700	0.0851	0.1636	150
08/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4208.8700	3526.4800	4.2089	3.5265	0
08/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	61.8900	122.7000	0.0619	0.1227	0
08/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8628.6400	7886.5200	8.6286	7.8865	0
08/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.5200	1.6000	0.0005	0.0016	400
08/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11596.3200	10853.1400	11.5963	10.8531	0
08/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R035 On 07-August-25			Bond Future	11.1090	11.2533	91.0187	90.2609	24,120
08/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	139.4600	90.2000	0.1395	0.0902	300
08/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5808.3600	6516.8700	5.8084	6.5169	0
08/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	628.0300	459.6100	0.6280	0.4596	300
08/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3482.2900	4071.6400	3.4823	4.0716	0
08/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2375.7100	1955.9300	2.3757	1.9559	0
08/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1374.8800	1712.8700	1.3749	1.7129	8,500
08/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2507.2200	2074.1900	2.5072	2.0742	0
08/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1298.8100	1623.5500	1.2988	1.6236	300
08/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7801.4500	7103.2400	7.8015	7.1032	0
08/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	154.4900	214.0500	0.1545	0.2141	0
08/04/2025	R035 On 06-November-25			Bond Future	11.2464	11.3972	88.2715	87.4988	0
08/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	207.9700	148.8900	0.2080	0.1489	2,000
08/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7479.8100	8193.3900	7.4798	8.1934	0
08/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	317.2800	233.2000	0.3173	0.2332	300
08/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6619.9500	7308.5300	6.6200	7.3085	0
08/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	655.2600	505.3800	0.6553	0.5054	2,000
08/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5114.2500	5737.0300	5.1143	5.7370	0
08/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	695.2600	538.4000	0.6953	0.5384	2,000
08/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4989.0600	5604.8600	4.9891	5.6049	0
08/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	903.6400	712.5600	0.9036	0.7126	300
08/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4431.8600	5013.4400	4.4319	5.0134	0
08/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1608.9000	1321.3400	1.6089	1.3213	2,000
08/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3207.6300	3692.7300	3.2076	3.6927	0
08/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1631.8900	1341.5700	1.6319	1.3416	250
08/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3177.8200	3660.1600	3.1778	3.6602	0
08/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2263.8700	1904.9800	2.2639	1.9050	0
08/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2503.3800	2917.1500	2.5034	2.9172	0
08/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2933.1900	2514.0000	2.9332	2.5140	0
08/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1993.6600	2347.1300	1.9937	2.3471	2,000
08/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2994.8700	2570.6300	2.9949	2.5706	0
08/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1953.8400	2302.2600	1.9538	2.3023	250
08/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3707.4700	3230.3100	3.7075	3.2303	0
08/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1560.5200	1856.0200	1.5605	1.8560	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4691.1400	4154.4700	4.6911	4.1545	0
08/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1164.4000	1400.3900	1.1644	1.4004	250
08/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4837.5400	4293.1300	4.8375	4.2931	0
08/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1116.1800	1344.4300	1.1162	1.3444	2,000
08/04/2025	R035 On 05-February-26			Bond Future	11.3972	11.5551	89.9710	89.1832	0
08/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	815.7800	651.5800	0.8158	0.6516	2,000
08/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5808.6300	6432.2500	5.8086	6.4323	0
08/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1375.2000	1134.1600	1.3752	1.1342	0
08/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4498.7200	5045.5000	4.4987	5.0455	0
08/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1673.2000	1396.9800	1.6732	1.3970	2,000
08/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4011.2200	4522.8200	4.0112	4.5228	0
08/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6185.2000	5603.5000	6.1852	5.6035	0
08/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1155.1100	1361.2300	1.1551	1.3612	2,000
08/04/2025	R035 On 07-May-26			Bond Future	11.5525	11.7176	87.1784	86.3754	0
08/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1604.4200	1351.0500	1.6044	1.3511	0
08/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5086.2600	5635.9600	5.0863	5.6360	0
08/04/2025	R038 On 08-May-25			Bond Future	11.5510	11.6894	96.7753	95.8952	9,260
08/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	286.0300	150.8800	0.2860	0.1509	0
08/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2308.2900	3053.2600	2.3083	3.0533	0
08/04/2025	R038 On 07-August-25			Bond Future	11.6856	11.8298	98.6665	97.7691	0
08/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	883.9800	654.7700	0.8840	0.6548	0
08/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3738.1600	4406.2800	3.7382	4.4063	0
08/04/2025	R038 On 06-November-25			Bond Future	11.8320	11.9824	95.0868	94.1719	0
08/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	719.1400	550.0100	0.7191	0.5500	1,770
08/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6159.6900	6905.4900	6.1597	6.9055	0
08/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1161.0900	916.9100	1.1611	0.9169	0
08/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4893.7300	5564.4800	4.8937	5.5645	0
08/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4627.8000	4039.1900	4.6278	4.0392	0
08/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1648.0100	1974.3300	1.6480	1.9743	1,770
08/04/2025	R038 On 05-February-26			Bond Future	11.9883	12.1453	96.9168	95.9840	0
08/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1828.3400	1522.5000	1.8283	1.5225	0
08/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5196.8000	5823.7900	5.1968	5.8238	0
08/04/2025	R038 On 07-May-26			Bond Future	12.1556	12.3196	93.2758	92.3249	0
08/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1833.7200	1544.4000	1.8337	1.5444	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6407.1300	7068.6800	6.4071	7.0687	0
08/04/2025	R053 On 08-May-25			Bond Future	12.0031	12.1566	98.3074	97.1253	2,588
08/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	4922.6700	3909.6800	4.9227	3.9097	0
08/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	182.5400	351.6000	0.1825	0.3516	0
08/04/2025	R053 On 07-August-25			Bond Future	12.1289	12.2884	100.2285	99.0233	20,000
08/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	8123.0400	7146.5400	8.1230	7.1465	0
08/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	728.6100	957.3300	0.7286	0.9573	0
08/04/2025	R053 On 06-November-25			Bond Future	12.2640	12.4301	96.3006	95.0718	0
08/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1914.0900	1527.8000	1.9141	1.5278	0
08/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5827.7400	6670.2800	5.8277	6.6703	0
08/04/2025	R053 On 05-February-26			Bond Future	12.4066	12.5796	98.1539	96.9012	0
08/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1539.3400	1238.8300	1.5393	1.2388	0
08/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	8719.2400	9671.4500	8.7192	9.6715	0
08/04/2025	R053 On 07-May-26			Bond Future	12.5574	12.7378	94.1591	92.8822	0
08/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2179.6000	1810.8400	2.1796	1.8108	0
08/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8795.7000	9703.8200	8.7957	9.7038	0
08/04/2025	R186 On 08-May-25			Bond Future	8.2819	8.2774	107.3819	107.3885	178,431
08/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	329.5100	336.5200	0.3295	0.3365	0
08/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	45.7100	46.0400	0.0457	0.0460	0
08/04/2025	R186 On 07-August-25			Bond Future	8.3543	8.3490	104.1717	104.1784	19,834
08/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1143.4200	1150.1400	1.1434	1.1501	1,983
08/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	38.9800	38.9400	0.0390	0.0389	0
08/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1700.0300	1706.8600	1.7000	1.7069	0
08/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	15.5200	15.5900	0.0155	0.0156	0
08/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2401.9800	2408.8100	2.4020	2.4088	0
08/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	5.1200	5.1900	0.0051	0.0052	1,983
08/04/2025	R186 On 06-November-25			Bond Future	8.4763	8.4700	106.1842	106.1908	447
08/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	135.7800	138.3700	0.1358	0.1384	0
08/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	502.4600	498.4500	0.5025	0.4985	0
08/04/2025	R186 On 05-February-26			Bond Future	8.6859	8.6780	102.9213	102.9277	0
08/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	211.5500	214.5800	0.2116	0.2146	0
08/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	422.6800	419.2500	0.4227	0.4193	0
08/04/2025	R186 On 07-May-26			Bond Future	9.1125	9.1018	104.8815	104.8878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	161.1700	163.7300	0.1612	0.1637	0
08/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	409.6700	405.9500	0.4097	0.4060	0
08/04/2025	R202 On 08-May-25			Bond Future	270.5703	269.5915	270.5703	269.5915	2,157
08/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1739.7300	2718.5000	1.7397	2.7185	0
08/04/2025	R202 On 07-August-25			Bond Future	270.6703	269.6719	270.6703	269.6719	0
08/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	929.7400	1928.1300	0.9297	1.9281	0
08/04/2025	R202 On 06-November-25			Bond Future	275.9652	274.9466	275.9652	274.9466	0
08/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	325.2000	0.0000	0.3252	0.0000	0
08/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	693.3800	0.0000	0.6934	0
08/04/2025	R202 On 05-February-26			Bond Future	275.9905	274.9505	275.9905	274.9505	0
08/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1829.4600	2869.5200	1.8295	2.8695	0
08/04/2025	R202 On 07-May-26			Bond Future	281.3157	280.2548	281.3157	280.2548	0
08/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	3765.7000	2704.7600	3.7657	2.7048	0
08/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R209 On 08-May-25			Bond Future	11.2555	11.3835	69.7541	69.1400	22,581
08/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3067.0500	2529.9700	3.0671	2.5300	0
08/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	92.7800	169.8000	0.0928	0.1698	0
08/04/2025	R209 On 07-August-25			Bond Future	11.3735	11.5063	71.1172	70.4911	0
08/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6072.6700	5520.0200	6.0727	5.5200	0
08/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	233.7400	307.1800	0.2337	0.3072	0
08/04/2025	R209 On 06-November-25			Bond Future	11.5021	11.6403	69.3385	68.7001	0
08/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1630.7300	1373.3500	1.6307	1.3734	0
08/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2721.4600	3102.5000	2.7215	3.1025	0
08/04/2025	R209 On 05-February-26			Bond Future	11.6397	11.7834	70.6734	70.0225	0
08/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1167.1100	979.8800	1.1671	0.9799	0
08/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4505.6000	4969.2100	4.5056	4.9692	0
08/04/2025	R209 On 07-May-26			Bond Future	11.7872	11.9368	68.8674	68.2039	0
08/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1461.4500	1251.9900	1.4615	1.2520	0
08/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4763.9100	5217.9400	4.7639	5.2179	0
08/04/2025	R210 On 08-May-25			Bond Future	246.0853	246.0851	246.0853	246.0851	4,196

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1944.7200	1944.9300	1.9447	1.9449	0
08/04/2025	R210 On 07-August-25			Bond Future	250.9548	250.9545	250.9548	250.9545	0
08/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2514.8100	2514.4800	2.5148	2.5145	0
08/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R210 On 06-November-25			Bond Future	252.4368	252.4352	252.4368	252.4352	0
08/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	296.7900	295.2200	0.2968	0.2952	0
08/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R210 On 05-February-26			Bond Future	257.3574	257.3552	257.3574	257.3552	0
08/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4257.4000	4255.2000	4.2574	4.2552	0
08/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R210 On 07-May-26			Bond Future	258.8293	258.8253	258.8293	258.8253	0
08/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3429.2500	3425.3200	3.4293	3.4253	0
08/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2025	R213 On 08-May-25			Bond Future	9.6926	9.8211	89.6534	89.1367	92,957
08/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3314.3100	2840.3900	3.3143	2.8404	0
08/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	50.7100	93.4900	0.0507	0.0935	0
08/04/2025	R213 On 07-August-25			Bond Future	9.7877	9.9234	91.4054	90.8785	17
08/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6968.1300	6456.1000	6.9681	6.4561	0
08/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	29.8400	44.6500	0.0298	0.0447	0
08/04/2025	R213 On 06-November-25			Bond Future	9.9033	10.0471	89.6177	89.0805	0
08/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1885.0300	1600.4100	1.8850	1.6004	0
08/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1336.9200	1589.5800	1.3369	1.5896	0
08/04/2025	R213 On 05-February-26			Bond Future	10.0358	10.1886	91.3435	90.7957	0
08/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1558.3800	1320.4200	1.5584	1.3204	0
08/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2085.0500	2394.9600	2.0851	2.3950	0
08/04/2025	R213 On 07-May-26			Bond Future	10.1777	10.3402	89.5301	88.9715	0
08/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1393.3400	1180.9100	1.3933	1.1809	0
08/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2708.0500	3054.1600	2.7081	3.0542	0
08/04/2025	R214 On 08-May-25			Bond Future	11.7957	11.9438	63.7316	62.9970	20,088
08/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3024.9400	2393.5400	3.0249	2.3935	0
08/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	107.6200	210.9100	0.1076	0.2109	0
08/04/2025	R214 On 07-August-25			Bond Future	11.9140	12.0674	64.9771	64.2280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5277.5800	4656.5300	5.2776	4.6565	0
08/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	387.5400	515.5800	0.3875	0.5156	0
08/04/2025	R214 On 06-November-25			Bond Future	12.0431	12.2022	62.9325	62.1688	0
08/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1322.3700	1062.1500	1.3224	1.0622	0
08/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3322.2500	3825.7300	3.3223	3.8257	0
08/04/2025	R214 On 05-February-26			Bond Future	12.1819	12.3471	64.1441	63.3655	0
08/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	892.0600	714.3400	0.8921	0.7143	0
08/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5523.1100	6123.9900	5.5231	6.1240	0
08/04/2025	R214 On 07-May-26			Bond Future	12.3222	12.4936	62.0655	61.2718	0
08/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1416.9900	1180.5200	1.4170	1.1805	0
08/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5294.9900	5852.1900	5.2950	5.8522	0
08/04/2025	R248 On 08-May-25			Bond Future	12.0531	12.2065	76.2250	75.3120	276,640
08/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3345.6800	2592.7100	3.3457	2.5927	0
08/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	177.2300	337.2500	0.1772	0.3373	0
08/04/2025	R248 On 07-August-25			Bond Future	12.1788	12.3382	77.7146	76.7837	166,125
08/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6208.8100	5450.2800	6.2088	5.4503	0
08/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	528.2300	700.5700	0.5282	0.7006	0
08/04/2025	R248 On 06-November-25			Bond Future	12.3153	12.4809	74.7737	73.8246	0
08/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1335.8300	1059.2700	1.3358	1.0593	0
08/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4804.3600	5476.9200	4.8044	5.4769	0
08/04/2025	R248 On 05-February-26			Bond Future	12.4620	12.6346	76.2131	75.2455	0
08/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	996.1400	790.4900	0.9961	0.7905	0
08/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7090.5800	7852.5000	7.0906	7.8525	0
08/04/2025	R248 On 07-May-26			Bond Future	12.6100	12.7896	73.2214	72.2352	0
08/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1652.1200	1372.0300	1.6521	1.3720	0
08/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6911.0100	7617.1800	6.9110	7.6172	0
08/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0