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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	2029 On 08-May-25			Bond Future	136.4075	136.4306	136.4075	136.4306	0
08/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1442.5300	1419.3900	1.4425	1.4194	0
08/05/2025	2029 On 07-August-25			Bond Future	138.9676	139.0930	138.9676	139.0930	5,676
08/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1557.5700	1683.0100	1.5576	1.6830	0
08/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2029 On 06-November-25			Bond Future	140.2365	140.3640	140.2365	140.3640	68
08/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	446.4500	573.9800	0.4465	0.5740	0
08/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2029 On 05-February-26			Bond Future	142.8934	143.0228	142.8934	143.0228	0
08/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2783.4400	2912.8100	2.7834	2.9128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2029 On 07-May-26			Bond Future	144.0969	144.2278	144.0969	144.2278	0
08/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2276.8700	2407.8400	2.2769	2.4078	0
08/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25			Bond Future	8.8600	8.8759	98.9742	98.9153	0
08/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	0.0000	5.4400	0.0000	0.0054	0
08/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	671.5500	735.8500	0.6716	0.7359	0
08/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	0.0000	13.2000	0.0000	0.0132	0
08/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	521.8200	593.8800	0.5218	0.5939	0
08/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	333.6400	332.9400	0.3336	0.3329	0
08/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	0.0000	58.1600	0.0000	0.0582	0
08/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	1179.8700	1121.2900	1.1799	1.1213	0
08/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	0.0000	0.2800	0.0000	0.0003	0
08/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1326.1100	1267.3300	1.3261	1.2673	0
08/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
08/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	2161.6700	2102.8100	2.1617	2.1028	0
08/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2486.1700	2427.3100	2.4862	2.4273	0
08/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	3876.6400	3817.7800	3.8766	3.8178	0
08/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	4088.3100	4029.4500	4.0883	4.0295	0
08/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5207.2300	5148.3700	5.2072	5.1484	0
08/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6514.4100	6455.5500	6.5144	6.4556	0
08/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10396.9600	10338.1000	10.3970	10.3381	0
08/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11740.1100	11681.2500	11.7401	11.6813	0
08/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2030 On 07-August-25			Bond Future	8.9141	8.9524	96.9466	96.8108	112,068
08/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	569.2800	523.7200	0.5693	0.5237	300
08/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1260.7000	1350.9200	1.2607	1.3509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1554.8800	1467.9900	1.5549	1.4680	300
08/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	477.5800	526.4700	0.4776	0.5265	0
08/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3233.4100	3114.4500	3.2334	3.1145	0
08/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	119.5000	136.3200	0.1195	0.1363	300
08/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5382.6100	5250.5500	5.3826	5.2506	1,054
08/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	20.2900	24.0100	0.0203	0.0240	0
08/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7417.7600	7282.4100	7.4178	7.2824	0
08/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.7300	2.1600	0.0017	0.0022	0
08/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10590.8700	10455.0900	10.5909	10.4551	0
08/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
08/05/2025	2030 On 06-November-25			Bond Future	8.9872	9.0283	98.8128	98.6742	0
08/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	812.2300	762.7300	0.8122	0.7627	300
08/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1720.1200	1809.2500	1.7201	1.8093	0
08/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1711.9500	1633.0300	1.7120	1.6330	300
08/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	929.3200	989.0300	0.9293	0.9890	0
08/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2452.0200	2356.9600	2.4520	2.3570	0
08/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	606.3200	649.8900	0.6063	0.6499	0
08/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3890.0400	3775.1500	3.8900	3.7752	0
08/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	283.0600	306.8000	0.2831	0.3068	300
08/05/2025	2030 On 05-February-26			Bond Future	9.0888	9.1330	96.6529	96.5113	0
08/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2280.5100	2194.2600	2.2805	2.1943	0
08/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1006.4800	1061.8200	1.0065	1.0618	0
08/05/2025	2030 On 07-May-26			Bond Future	9.2214	9.2693	98.4350	98.2905	0
08/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1978.4100	1901.3800	1.9784	1.9014	0
08/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1470.8900	1538.4300	1.4709	1.5384	0
08/05/2025	2032 On 08-May-25			Bond Future	9.6900	9.7260	93.8393	93.6696	0
08/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
08/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1380.3300	1550.0000	1.3803	1.5500	0
08/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
08/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1284.3100	1453.9900	1.2843	1.4540	0
08/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	983.6500	817.1200	0.9837	0.8171	0
08/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	0.0000	3.1300	0.0000	0.0031	0
08/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	1076.6400	908.6100	1.0766	0.9086	0
08/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	0.0000	1.6300	0.0000	0.0016	0

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08/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2730.3300	2560.6700	2.7303	2.5607	0
08/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5534.4700	5364.8100	5.5345	5.3648	0
08/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5795.7200	5626.0600	5.7957	5.6261	0
08/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2032 On 07-August-25			Bond Future	9.7566	9.8208	95.7674	95.4742	122,992
08/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	569.9900	492.2200	0.5700	0.4922	300
08/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2221.9300	2437.3600	2.2219	2.4374	0
08/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1638.8300	1478.9200	1.6388	1.4789	300
08/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	984.9200	1118.2100	0.9849	1.1182	0
08/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3969.4900	3723.8100	3.9695	3.7238	0
08/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	248.7500	296.2700	0.2488	0.2963	300
08/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9640.3500	9348.6300	9.6404	9.3486	0
08/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	4.2900	5.7700	0.0043	0.0058	0
08/05/2025	2032 On 06-November-25			Bond Future	9.8574	9.9250	93.4495	93.1505	0
08/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	870.4600	781.5500	0.8705	0.7816	300
08/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2927.6700	3137.8200	2.9277	3.1378	0
08/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1882.9800	1734.4400	1.8830	1.7344	300
08/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1694.4000	1844.9200	1.6944	1.8449	0
08/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3355.0000	3151.2700	3.3550	3.1513	0
08/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	901.3700	996.7000	0.9014	0.9967	0
08/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4930.7300	4690.3900	4.9307	4.6904	0
08/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	489.7200	548.4400	0.4897	0.5484	300
08/05/2025	2032 On 05-February-26			Bond Future	9.9802	10.0516	95.1967	94.8917	0
08/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2590.0400	2424.3900	2.5900	2.4244	0
08/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1823.7300	1963.1300	1.8237	1.9631	0
08/05/2025	2032 On 07-May-26			Bond Future	10.1184	10.1938	92.7927	92.4817	0
08/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2423.3400	2268.4800	2.4233	2.2685	0
08/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2334.1300	2490.2800	2.3341	2.4903	0
08/05/2025	2033 On 08-May-25			Bond Future	127.4637	127.4812	127.4637	127.4812	0
08/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	3156.2600	3138.8500	3.1563	3.1389	0
08/05/2025	2033 On 07-August-25			Bond Future	129.8603	129.9689	129.8603	129.9689	1,648

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08/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1210.2500	1318.9100	1.2103	1.3189	0
08/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2033 On 06-November-25			Bond Future	130.8515	130.9619	130.8515	130.9619	5,288
08/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2288.5100	2178.0900	2.2885	2.1781	0
08/05/2025	2033 On 05-February-26			Bond Future	133.3307	133.4427	133.3307	133.4427	0
08/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	450.7400	562.7400	0.4507	0.5627	0
08/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2033 On 07-May-26			Bond Future	134.2530	134.3663	134.2530	134.3663	0
08/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	907.0200	793.7200	0.9070	0.7937	0
08/05/2025	2037 On 08-May-25			Bond Future	11.1700	11.2164	85.1514	84.8897	0
08/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	3910.8200	4172.5100	3.9108	4.1725	0
08/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	0.0000	6.4800	0.0000	0.0065	0
08/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	968.5700	1236.7400	0.9686	1.2367	0
08/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1616.3200	1358.0700	1.6163	1.3581	0
08/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	0.0000	3.4400	0.0000	0.0034	0
08/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5799.6400	5537.9500	5.7996	5.5380	0
08/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	7308.1300	7046.4400	7.3081	7.0464	0
08/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10898.7900	10637.1000	10.8988	10.6371	0
08/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	11129.3500	10867.6600	11.1294	10.8677	0
08/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2037 On 07-August-25			Bond Future	11.2817	11.3456	82.6176	82.2644	145,441
08/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	109.1000	88.6700	0.1091	0.0887	2,541
08/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5567.5300	5900.3500	5.5675	5.9004	0
08/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	202.5300	167.9700	0.2025	0.1680	300
08/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4698.8000	5017.4900	4.6988	5.0175	0
08/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	242.8500	202.7000	0.2429	0.2027	2,341
08/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4441.4400	4754.5400	4.4414	4.7545	0
08/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	330.0900	278.5700	0.3301	0.2786	200

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08/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3996.4100	4298.1400	3.9964	4.2981	0
08/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	900.9900	790.0500	0.9010	0.7901	300
08/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2483.0800	2725.3900	2.4831	2.7254	0
08/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1057.8100	933.5600	1.0578	0.9336	0
08/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2242.8100	2471.8100	2.2428	2.4718	2,541
08/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2056.1700	1865.1100	2.0562	1.8651	0
08/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1294.6000	1456.7900	1.2946	1.4568	2,541
08/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2156.9500	1960.4500	2.1570	1.9605	7,500
08/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1231.4900	1388.2400	1.2315	1.3882	7,500
08/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3554.4300	3299.0700	3.5544	3.2991	0
08/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	645.2000	743.0900	0.6452	0.7431	2,541
08/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3595.4900	3338.7700	3.5955	3.3388	0
08/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	633.5900	730.1200	0.6336	0.7301	300
08/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5058.6900	4763.8100	5.0587	4.7638	0
08/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	335.0400	393.4100	0.3350	0.3934	2,541
08/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8907.7300	8568.5300	8.9077	8.5685	0
08/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	62.6700	76.7200	0.0627	0.0767	0
08/05/2025	2037 On 06-November-25			Bond Future	11.4066	11.4731	84.2078	83.8476	0
08/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	493.6200	435.8800	0.4936	0.4359	300
08/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5632.3000	5934.7800	5.6323	5.9348	0
08/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1307.5200	1188.5400	1.3075	1.1885	300
08/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3558.7200	3799.9600	3.5587	3.8000	0
08/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3050.2600	2847.3100	3.0503	2.8473	0
08/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1849.1300	2006.4000	1.8491	2.0064	0
08/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4976.8900	4717.0700	4.9769	4.7171	0
08/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1022.8600	1123.2600	1.0229	1.1233	300
08/05/2025	2037 On 05-February-26			Bond Future	11.5501	11.6194	81.5239	81.1566	0
08/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	887.3400	805.6600	0.8873	0.8057	1,930
08/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5870.8300	6156.4800	5.8708	6.1565	0
08/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1293.2300	1185.4600	1.2932	1.1855	1,970
08/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4851.1600	5110.7200	4.8512	5.1107	0
08/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1924.2000	1782.5900	1.9242	1.7826	0
08/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3813.9800	4039.7000	3.8140	4.0397	0
08/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2322.0800	2162.2000	2.3221	2.1622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3340.6800	3548.1300	3.3407	3.5481	1,930
08/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2427.8300	2263.4300	2.4278	2.2634	1,030
08/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3230.6100	3433.5400	3.2306	3.4335	0
08/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3800.6900	3587.1000	3.8007	3.5871	0
08/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2177.1300	2330.8700	2.1771	2.3309	1,930
08/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5218.3800	4967.5900	5.2184	4.9676	0
08/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1515.7200	1632.2600	1.5157	1.6323	1,970
08/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6949.1900	6665.3200	6.9492	6.6653	0
08/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1003.4000	1086.8600	1.0034	1.0869	1,030
08/05/2025	2037 On 07-May-26			Bond Future	11.7092	11.7816	83.0260	82.6516	0
08/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2316.6800	2167.4800	2.3167	2.1675	0
08/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4372.6000	4597.7800	4.3726	4.5978	0
08/05/2025	2038 On 08-May-25			Bond Future	138.3604	138.2581	138.3604	138.2581	0
08/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	1319.6300	1421.9300	1.3196	1.4219	0
08/05/2025	2038 On 07-August-25			Bond Future	138.8525	138.8216	138.8525	138.8216	2,397
08/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	707.5100	738.4200	0.7075	0.7384	0
08/05/2025	2038 On 06-November-25			Bond Future	141.5592	141.5275	141.5592	141.5275	440
08/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2320.8200	2352.5100	2.3208	2.3525	0
08/05/2025	2038 On 05-February-26			Bond Future	142.0652	142.0320	142.0652	142.0320	0
08/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1134.7600	1167.9800	1.1348	1.1680	0
08/05/2025	2038 On 07-May-26			Bond Future	144.7208	144.6863	144.7208	144.6863	0
08/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	190.8400	156.3000	0.1908	0.1563	0
08/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2040 On 08-May-25			Bond Future	11.6400	11.6715	84.1142	83.9261	0
08/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	5614.6900	5426.5900	5.6147	5.4266	0
08/05/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	6254.9700	6066.8700	6.2550	6.0669	0
08/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9730.8400	9542.7400	9.7308	9.5427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	10074.4800	9886.3800	10.0745	9.8864	0
08/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2040 On 07-August-25			Bond Future	11.7486	11.8074	81.3760	81.0316	64,245
08/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	113.8700	94.3600	0.1139	0.0944	400
08/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5996.3200	6321.2600	5.9963	6.3213	0
08/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	244.6500	207.3300	0.2447	0.2073	250
08/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4835.1800	5142.3100	4.8352	5.1423	0
08/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	345.5700	296.1300	0.3456	0.2961	250
08/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	4300.7900	4595.8000	4.3008	4.5958	0
08/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	820.0900	723.7500	0.8201	0.7238	400
08/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2910.9000	3159.0100	2.9109	3.1590	0
08/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1580.0100	1428.0800	1.5800	1.4281	0
08/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1866.8400	2059.3600	1.8668	2.0594	0
08/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2605.0400	2399.5300	2.6050	2.3995	0
08/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1146.0600	1285.0000	1.1461	1.2850	400
08/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4266.7900	4004.5200	4.2668	4.0045	0
08/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	566.7700	648.9500	0.5668	0.6490	0
08/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5176.3700	4893.2200	5.1764	4.8932	0
08/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	391.6000	452.9000	0.3916	0.4529	0
08/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8457.6900	8133.3700	8.4577	8.1334	0
08/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	103.9100	124.0400	0.1039	0.1240	0
08/05/2025	2040 On 06-November-25			Bond Future	11.8800	11.9410	82.9423	82.5910	292
08/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2391.4200	2226.4000	2.3914	2.2264	0
08/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2622.6600	2808.9000	2.6227	2.8089	0
08/05/2025	2040 On 05-February-26			Bond Future	12.0290	12.0926	79.9841	79.6259	0
08/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1628.0700	1510.2400	1.6281	1.5102	0
08/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4764.4100	5004.7400	4.7644	5.0047	0
08/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2443.7500	2289.4000	2.4438	2.2894	475
08/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3638.6100	3842.4200	3.6386	3.8424	0
08/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7453.3700	7176.2700	7.4534	7.1763	0
08/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1076.0200	1157.0800	1.0760	1.1571	475
08/05/2025	2040 On 07-May-26			Bond Future	12.1922	12.2584	81.4573	81.0922	0
08/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2179.2000	2045.6100	2.1792	2.0456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5147.9600	5379.4800	5.1480	5.3795	0
08/05/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 08-May-25			Bond Future	11.8650	11.9115	79.2159	78.9363	0
08/05/2025	2044 On 08-May-25		Put	Bond Future	20784.0800	21063.7300	20.7841	21.0637	0
08/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	6544.5800	6824.2300	6.5446	6.8242	0
08/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	6065.0200	6344.6700	6.0650	6.3447	0
08/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3213.2900	3492.9400	3.2133	3.4929	0
08/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	0.0000	2.3500	0.0000	0.0024	0
08/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	1315.6800	1597.6800	1.3157	1.5977	0
08/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	0.0000	28.4900	0.0000	0.0285	0
08/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	638.0300	946.1700	0.6380	0.9462	0
08/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	3121.9000	2842.2500	3.1219	2.8423	0
08/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	4891.1000	4611.4500	4.8911	4.6115	0
08/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2044 On 07-August-25			Bond Future	11.9873	12.0460	76.4175	76.0709	41,547
08/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	18.6400	14.8400	0.0186	0.0148	9,000
08/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8805.6600	9148.4700	8.8057	9.1485	0
08/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	345.5300	297.6000	0.3455	0.2976	9,000
08/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4603.4700	4902.1500	4.6035	4.9022	0
08/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1411.1200	1273.7200	1.4111	1.2737	0
08/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2232.2300	2441.4400	2.2322	2.4414	9,000
08/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2549.9500	2351.0300	2.5500	2.3510	0
08/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1305.6700	1453.3600	1.3057	1.4534	5,600
08/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7559.4800	7243.9500	7.5595	7.2440	0
08/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	179.9400	211.0200	0.1799	0.2110	0
08/05/2025	2044 On 06-November-25			Bond Future	12.1169	12.1779	77.8884	77.5349	72,188
08/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1854.7200	1714.3400	1.8547	1.7143	0
08/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3255.1100	3468.1900	3.2551	3.4682	0
08/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2817.4300	2635.2300	2.8174	2.6352	0
08/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2336.2500	2507.5100	2.3363	2.5075	5,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	2044 On 05-February-26			Bond Future	12.2631	12.3266	74.9608	74.6004	0
08/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1379.7800	1276.6900	1.3798	1.2767	0
08/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5571.6600	5828.9800	5.5717	5.8290	0
08/05/2025	2044 On 07-May-26			Bond Future	12.4220	12.4880	76.3414	75.9740	0
08/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	1987.0800	1861.6300	1.9871	1.8616	0
08/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5597.4800	5839.3900	5.5975	5.8394	0
08/05/2025	2046 On 08-May-25			Bond Future	117.9259	118.1611	117.9259	118.1611	0
08/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	4044.0900	3808.9200	4.0441	3.8089	0
08/05/2025	2046 On 07-August-25			Bond Future	120.0506	120.4670	120.0506	120.4670	11,914
08/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1360.5900	1776.9600	1.3606	1.7770	0
08/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2046 On 06-November-25			Bond Future	120.1278	120.5517	120.1278	120.5517	7,518
08/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5282.2500	4858.2900	5.2823	4.8583	0
08/05/2025	2046 On 05-February-26			Bond Future	122.4031	122.8347	122.4031	122.8347	0
08/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	753.0700	1184.7300	0.7531	1.1847	0
08/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2046 On 07-May-26			Bond Future	122.3831	122.8219	122.3831	122.8219	0
08/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2566.9000	2128.1300	2.5669	2.1281	0
08/05/2025	2050 On 08-May-25			Bond Future	119.0703	119.3369	119.0703	119.3369	0
08/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	2089.7000	1823.0700	2.0897	1.8231	0
08/05/2025	2050 On 07-August-25			Bond Future	118.8173	119.2875	118.8173	119.2875	10,256
08/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1072.7300	602.4800	1.0727	0.6025	0
08/05/2025	2050 On 06-November-25			Bond Future	121.1335	121.6127	121.1335	121.6127	5,780
08/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3286.5500	2807.3500	3.2866	2.8074	0
08/05/2025	2050 On 05-February-26			Bond Future	121.0049	121.4923	121.0049	121.4923	0
08/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1815.0700	1327.6700	1.8151	1.3277	0

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08/05/2025	2050 On 07-May-26			Bond Future	123.2667	123.7628	123.2667	123.7628	0
08/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	803.3100	307.2100	0.8033	0.3072	0
08/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1106.5940	1107.8320	1,106.5940	0
08/05/2025	AL37 On 07-August-25			Index Future	1130.3950	1127.9130	1130.3950	1,127.9130	0
08/05/2025	AL37 On 06-November-25			Index Future	1152.1620	1149.6300	1152.1620	1,149.6300	0
08/05/2025	AL37 On 05-February-26			Index Future	1173.7320	1171.1480	1173.7320	1,171.1480	0
08/05/2025	AL37 On 07-May-26			Index Future	1195.4340	1192.7980	1195.4340	1,192.7980	0
08/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1301.4850	1305.4120	1,301.4850	0
08/05/2025	AL7T On 07-August-25			Index Future	1286.9730	1326.5590	1286.9730	1,326.5590	0
08/05/2025	AL7T On 06-November-25			Index Future	1311.7560	1352.1010	1311.7560	1,352.1010	0
08/05/2025	AL7T On 05-February-26			Index Future	1336.3140	1377.4090	1336.3140	1,377.4090	0
08/05/2025	AL7T On 07-May-26			Index Future	1361.0210	1402.8720	1361.0210	1,402.8720	0
08/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1115.5910	1117.9880	1,115.5910	0
08/05/2025	ALBI On 07-August-25			Index Future	1119.5340	1137.0830	1119.5340	1,137.0830	77
08/05/2025	ALBI On 06-November-25			Index Future	1141.0920	1158.9770	1141.0920	1,158.9770	0
08/05/2025	ALBI On 05-February-26			Index Future	1162.4550	1180.6700	1162.4550	1,180.6700	0
08/05/2025	ALBI On 07-May-26			Index Future	1183.9480	1202.4960	1183.9480	1,202.4960	0
08/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/05/2025	C040 On 31-January-40			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
08/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	ES33 On 08-May-25			Bond Future	11.3350	11.3866	80.8369	80.6012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6064.8900	5829.2500	6.0649	5.8293	0
08/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES33 On 07-August-25			Bond Future	11.4710	11.5354	82.4611	82.1741	0
08/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8656.5200	8369.5200	8.6565	8.3695	0
08/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES33 On 06-November-25			Bond Future	11.6317	11.6992	80.2725	79.9798	0
08/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1622.2700	1329.5300	1.6223	1.3295	0
08/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES33 On 05-February-26			Bond Future	11.8188	11.8897	81.7920	81.4933	0
08/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1403.5200	1702.1400	1.4035	1.7021	0
08/05/2025	ES33 On 07-May-26			Bond Future	12.0177	12.0922	79.5235	79.2190	0
08/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1357.0100	1661.5100	1.3570	1.6615	0
08/05/2025	ES42 On 08-May-25			Bond Future	12.0800	12.1115	74.8297	74.6514	0
08/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6198.7800	6020.5300	6.1988	6.0205	0
08/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES42 On 07-August-25			Bond Future	12.1882	12.2469	76.4349	76.1082	0
08/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8162.7400	7836.0500	8.1627	7.8361	0
08/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES42 On 06-November-25			Bond Future	12.3304	12.3914	73.6594	73.3263	0
08/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	325.5400	0.0000	0.3255	0.0000	0
08/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	7.6200	0.0000	0.0076	0
08/05/2025	ES42 On 05-February-26			Bond Future	12.4860	12.5495	75.0526	74.7128	0
08/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3547.1100	3886.9600	3.5471	3.8870	0
08/05/2025	ES42 On 07-May-26			Bond Future	12.6547	12.7208	72.1887	71.8422	0
08/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2452.7300	2799.1700	2.4527	2.7992	0
08/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1099.5740	1101.8720	1,099.5740	0
08/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	798720.0000	775740.0000	79.8720	77.5740	0
08/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	GOVI On 07-August-25			GOVI	1124.3520	1120.7580	1124.3520	1,120.7580	654

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1133520.0000	1097580.0000	113.3520	109.7580	0
08/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	GOVI On 06-November-25			GOVI	1146.0030	1142.3380	1146.0030	1,142.3380	0
08/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	340030.0000	303380.0000	34.0030	30.3380	0
08/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	GOVI On 05-February-26			GOVI	1167.4580	1163.7190	1167.4580	1,163.7190	0
08/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	174580.0000	137190.0000	17.4580	13.7190	0
08/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	GOVI On 07-May-26			GOVI	1189.0440	1185.2320	1189.0440	1,185.2320	0
08/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	120440.0000	82320.0000	12.0440	8.2320	0
08/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.6580	374.3390	374.6580	0
08/05/2025	IGOV On 07-August-25			Index Future	381.4250	381.9690	381.4250	381.9690	731
08/05/2025	IGOV On 06-November-25			Index Future	388.8610	389.4150	388.8610	389.4150	8
08/05/2025	IGOV On 05-February-26			Index Future	396.2310	396.7940	396.2310	396.7940	0
08/05/2025	IGOV On 07-May-26			Index Future	403.6450	404.2170	403.6450	404.2170	0
08/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
08/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/05/2025	R033 On 08-May-25			Bond Future	9.7950	9.8510	102.2615	101.9569	0
08/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2859.5800	2555.0300	2.8596	2.5550	0
08/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R033 On 07-August-25			Bond Future	9.8926	9.9461	104.2039	103.9212	6,781
08/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2889.8100	2692.0300	2.8898	2.6920	0
08/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	608.5400	693.4400	0.6085	0.6934	0
08/05/2025	R033 On 06-November-25			Bond Future	9.9935	10.0497	101.1656	100.8772	0
08/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3045.5200	2869.9200	3.0455	2.8699	0
08/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1335.3800	1448.1400	1.3354	1.4481	0
08/05/2025	R033 On 05-February-26			Bond Future	10.1146	10.1738	103.0568	102.7626	0
08/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3570.4900	3393.4200	3.5705	3.3934	0
08/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1723.4800	1840.5900	1.7235	1.8406	0
08/05/2025	R033 On 07-May-26			Bond Future	10.2497	10.3120	99.9137	99.6137	0
08/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3106.5100	2948.0400	3.1065	2.9480	0
08/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2481.0800	2622.5300	2.4811	2.6225	0
08/05/2025	R035 On 08-May-25			Bond Future	10.5750	10.6212	91.5380	91.2801	0
08/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	2826.7000	3084.5800	2.8267	3.0846	0
08/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	0.0000	10.1700	0.0000	0.0102	0
08/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	759.2800	1027.3300	0.7593	1.0273	0
08/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	27.9600	137.1200	0.0280	0.1371	0
08/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	0.0000	367.0400	0.0000	0.3670	0
08/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	2064.5900	1806.8600	2.0646	1.8069	0
08/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	0.0000	0.1500	0.0000	0.0002	0
08/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	2388.9600	2131.1000	2.3890	2.1311	0
08/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
08/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4770.6300	4512.7500	4.7706	4.5128	0
08/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	6004.8800	5747.0000	6.0049	5.7470	0
08/05/2025	R035 On 08-May-25	11.70	Put	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
08/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	6410.8700	6152.9900	6.4109	6.1530	0
08/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10892.0100	10634.1300	10.8920	10.6341	0
08/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13860.2100	13602.3300	13.8602	13.6023	0
08/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R035 On 07-August-25			Bond Future	10.6580	10.7323	93.4442	93.0387	70,137
08/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	388.7100	320.2800	0.3887	0.3203	300
08/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3632.1200	3969.2000	3.6321	3.9692	0
08/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1363.6400	1191.8000	1.3636	1.1918	300
08/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1792.4100	2026.0800	1.7924	2.0261	0
08/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3935.5000	3625.5300	3.9355	3.6255	0
08/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	509.1800	604.7200	0.5092	0.6047	17,500
08/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4105.5000	3789.9700	4.1055	3.7900	0
08/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	471.6000	561.5800	0.4716	0.5616	300
08/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10095.8700	9697.5700	10.0959	9.6976	0
08/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	23.4200	30.6300	0.0234	0.0306	0
08/05/2025	R035 On 06-November-25			Bond Future	10.7768	10.8543	90.7378	90.3243	10,082
08/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	507.7600	438.4400	0.5078	0.4384	2,000
08/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5313.2500	5657.4900	5.3133	5.6575	0
08/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	730.6200	638.9900	0.7306	0.6390	300
08/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4566.9400	4888.8700	4.5669	4.8889	0
08/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1333.2300	1191.8300	1.3332	1.1918	2,000
08/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3325.8700	3598.0300	3.3259	3.5980	0
08/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1399.2800	1253.1200	1.3993	1.2531	2,000
08/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3226.7300	3494.1300	3.2267	3.4941	0
08/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1732.6800	1564.1200	1.7327	1.5641	300
08/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2794.5500	3039.5500	2.7946	3.0396	0
08/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2763.1400	2538.5700	2.7631	2.5386	2,000
08/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1895.5200	2084.5100	1.8955	2.0845	0
08/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2795.1400	2569.0800	2.7951	2.5691	250
08/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1874.7200	2062.2200	1.8747	2.0622	0
08/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3639.5100	3378.5000	3.6395	3.3785	0
08/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1412.6700	1565.2200	1.4127	1.5652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4486.0200	4196.7400	4.4860	4.1967	0
08/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1080.1400	1204.4200	1.0801	1.2044	2,000
08/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4562.4300	4270.8800	4.5624	4.2709	0
08/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1055.0500	1177.0600	1.0551	1.1771	250
08/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5424.8800	5110.3900	5.4249	5.1104	0
08/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	811.5800	910.6500	0.8116	0.9107	300
08/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6571.5800	6233.0700	6.5716	6.2331	0
08/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	578.4900	653.5400	0.5785	0.6535	250
08/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6738.7400	6397.2500	6.7387	6.3973	0
08/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	551.0300	623.1000	0.5510	0.6231	2,000
08/05/2025	R035 On 05-February-26			Bond Future	10.9159	10.9970	92.4346	92.0130	0
08/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1533.3600	1390.0400	1.5334	1.3900	2,000
08/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4062.6100	4340.9400	4.0626	4.3409	0
08/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2364.1100	2173.8100	2.3641	2.1738	0
08/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3024.0300	3255.3800	3.0240	3.2554	0
08/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2778.9400	2568.9700	2.7789	2.5690	2,000
08/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2653.3600	2865.0400	2.6534	2.8650	0
08/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8159.6700	7809.1500	8.1597	7.8092	0
08/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	665.9800	737.1100	0.6660	0.7371	2,000
08/05/2025	R035 On 07-May-26			Bond Future	11.0601	11.1449	89.6351	89.2053	0
08/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2608.1400	2417.4400	2.6081	2.4174	0
08/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3633.3500	3872.4000	3.6334	3.8724	0
08/05/2025	R038 On 08-May-25			Bond Future	11.2050	11.2564	99.0290	98.6896	0
08/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	231.5000	248.1000	0.2315	0.2481	0
08/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	0.0000	356.0400	0.0000	0.3560	0
08/05/2025	R038 On 07-August-25			Bond Future	11.3244	11.3830	100.9707	100.5908	6,301
08/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1572.4500	1413.2400	1.5725	1.4132	0
08/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2122.3800	2343.0300	2.1224	2.3430	0
08/05/2025	R038 On 06-November-25			Bond Future	11.4567	11.5178	97.4287	97.0414	0
08/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1248.9300	1134.5100	1.2489	1.1345	1,770
08/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4347.5500	4620.4900	4.3476	4.6205	0
08/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1918.0600	1764.0900	1.9181	1.7641	0
08/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3308.7700	3542.1600	3.3088	3.5422	0
08/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6261.1900	5966.8200	6.2612	5.9668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	939.4700	1032.4600	0.9395	1.0325	1,770
08/05/2025	R038 On 05-February-26			Bond Future	11.6056	11.6694	99.2497	98.8547	0
08/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2743.2700	2569.1400	2.7433	2.5691	0
08/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3778.8700	3999.7000	3.7789	3.9997	0
08/05/2025	R038 On 07-May-26			Bond Future	11.7659	11.8326	95.5944	95.1918	0
08/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2654.4600	2492.9300	2.6545	2.4929	0
08/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4909.2500	5150.3300	4.9093	5.1503	0
08/05/2025	R053 On 08-May-25			Bond Future	11.7600	11.8113	100.2356	99.8229	0
08/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	6668.3400	6255.6700	6.6683	6.2557	0
08/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R053 On 07-August-25			Bond Future	11.8642	11.9331	102.2903	101.7460	22,570
08/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9738.1500	9248.4700	9.7382	9.2485	0
08/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	281.9400	336.5300	0.2819	0.3365	0
08/05/2025	R053 On 06-November-25			Bond Future	11.9897	12.0613	98.3953	97.8403	0
08/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2534.6700	2311.3600	2.5347	2.3114	0
08/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4353.6300	4685.3000	4.3536	4.6853	0
08/05/2025	R053 On 05-February-26			Bond Future	12.1283	12.2029	100.2342	99.6685	0
08/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2035.2600	1862.2300	2.0353	1.8622	0
08/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	7134.8200	7527.5400	7.1348	7.5275	0
08/05/2025	R053 On 07-May-26			Bond Future	12.2755	12.3532	96.2198	95.6432	0
08/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2768.7700	2565.5800	2.7688	2.5656	0
08/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7324.1700	7697.5800	7.3242	7.6976	0
08/05/2025	R186 On 08-May-25			Bond Future	8.0100	8.0206	107.7938	107.7777	0
08/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	695.7200	679.6600	0.6957	0.6797	0
08/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R186 On 07-August-25			Bond Future	8.0269	8.0635	104.5937	104.5463	180,617
08/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1536.1000	1490.6000	1.5361	1.4906	1,983
08/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9.6200	11.5000	0.0096	0.0115	0
08/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2109.4900	2062.7400	2.1095	2.0627	0
08/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.9400	3.5700	0.0029	0.0036	0
08/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2819.3500	2772.0800	2.8194	2.7721	0
08/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.4500	0.5600	0.0005	0.0006	1,983
08/05/2025	R186 On 06-November-25			Bond Future	8.0768	8.1225	106.6074	106.5588	447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	343.3900	319.1300	0.3434	0.3191	0
08/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	286.9300	311.1900	0.2869	0.3112	0
08/05/2025	R186 On 05-February-26			Bond Future	8.2333	8.2935	103.2952	103.2453	0
08/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	419.9600	392.2800	0.4200	0.3923	0
08/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	257.1800	279.3600	0.2572	0.2794	0
08/05/2025	R186 On 07-May-26			Bond Future	8.5712	8.6579	105.2001	105.1489	0
08/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	338.0100	311.5700	0.3380	0.3116	0
08/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	267.9000	292.6300	0.2679	0.2926	0
08/05/2025	R202 On 08-May-25			Bond Future	268.6865	268.6283	268.6865	268.6283	0
08/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3623.4600	3681.6700	3.6235	3.6817	0
08/05/2025	R202 On 07-August-25			Bond Future	268.6756	268.6161	268.6756	268.6161	1,405
08/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2924.3600	2983.8900	2.9244	2.9839	0
08/05/2025	R202 On 06-November-25			Bond Future	273.9134	273.8522	273.9134	273.8522	460
08/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1726.6300	1787.8500	1.7266	1.7879	0
08/05/2025	R202 On 05-February-26			Bond Future	273.7459	273.6817	273.7459	273.6817	0
08/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4074.1100	4138.2800	4.0741	4.1383	0
08/05/2025	R202 On 07-May-26			Bond Future	278.8637	278.7972	278.8637	278.7972	0
08/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1313.7200	1247.1700	1.3137	1.2472	0
08/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R209 On 08-May-25			Bond Future	10.9050	10.9562	71.4745	71.2197	0
08/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4694.7000	4439.8600	4.6947	4.4399	0
08/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R209 On 07-August-25			Bond Future	11.0033	11.0668	72.9024	72.5918	10,899
08/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7679.4600	7381.4300	7.6795	7.3814	0
08/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	55.3700	67.9400	0.0554	0.0679	0
08/05/2025	R209 On 06-November-25			Bond Future	11.1186	11.1846	71.1532	70.8364	6,367
08/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2495.4600	2324.6800	2.4955	2.3247	0
08/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1771.5100	1917.5000	1.7715	1.9175	0
08/05/2025	R209 On 05-February-26			Bond Future	11.2494	11.3181	72.4835	72.1605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1762.8500	1635.4200	1.7629	1.6354	0
08/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3291.1700	3486.7200	3.2912	3.4867	0
08/05/2025	R209 On 07-May-26			Bond Future	11.3904	11.4619	70.6690	70.3398	0
08/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2167.5200	2030.5800	2.1675	2.0306	0
08/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3668.3500	3860.6000	3.6684	3.8606	0
08/05/2025	R210 On 08-May-25			Bond Future	247.1157	247.5420	247.1157	247.5420	0
08/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	914.3000	488.0400	0.9143	0.4880	0
08/05/2025	R210 On 07-August-25			Bond Future	252.2134	252.3727	252.2134	252.3727	967
08/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3773.3800	3932.6600	3.7734	3.9327	0
08/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R210 On 06-November-25			Bond Future	253.6995	253.8611	253.6995	253.8611	300
08/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1559.4700	1721.1100	1.5595	1.7211	0
08/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R210 On 05-February-26			Bond Future	258.5058	258.6695	258.5058	258.6695	0
08/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5405.7800	5569.4600	5.4058	5.5695	0
08/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R210 On 07-May-26			Bond Future	259.8404	260.0055	259.8404	260.0055	0
08/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4440.3600	4605.4700	4.4404	4.6055	0
08/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R213 On 08-May-25			Bond Future	9.3050	9.3259	91.2354	91.1493	0
08/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4845.5800	4759.4900	4.8456	4.7595	0
08/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R213 On 07-August-25			Bond Future	9.3529	9.4066	93.1193	92.9053	14,929
08/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8654.6600	8441.3700	8.6547	8.4414	0
08/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2.4000	3.1500	0.0024	0.0032	0
08/05/2025	R213 On 06-November-25			Bond Future	9.4447	9.5016	91.3586	91.1403	77,222
08/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2976.8000	2823.9700	2.9768	2.8240	0
08/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	687.8000	753.3300	0.6878	0.7533	0
08/05/2025	R213 On 05-February-26			Bond Future	9.5625	9.6230	93.0675	92.8447	0
08/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2487.6200	2356.4600	2.4876	2.3565	0
08/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1290.3600	1382.0100	1.2904	1.3820	0
08/05/2025	R213 On 07-May-26			Bond Future	9.6900	9.7545	91.2321	91.0049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2220.2600	2102.0000	2.2203	2.1020	0
08/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1832.8800	1941.8600	1.8329	1.9419	0
08/05/2025	R214 On 08-May-25			Bond Future	11.5000	11.5312	65.2383	65.0767	0
08/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	4423.9900	4262.3600	4.4240	4.2624	0
08/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R214 On 07-August-25			Bond Future	11.5854	11.6436	66.6275	66.3304	8,521
08/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6658.4600	6383.4000	6.6585	6.3834	0
08/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	117.9600	140.0100	0.1180	0.1400	0
08/05/2025	R214 On 06-November-25			Bond Future	11.7036	11.7639	64.6105	64.3076	31,342
08/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1991.5800	1851.5300	1.9916	1.8515	0
08/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2313.3800	2476.3000	2.3134	2.4763	0
08/05/2025	R214 On 05-February-26			Bond Future	11.8370	11.8996	65.8188	65.5098	0
08/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1309.1500	1211.9800	1.3092	1.2120	0
08/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4265.5200	4477.2700	4.2655	4.4773	0
08/05/2025	R214 On 07-May-26			Bond Future	11.9725	12.0375	63.7336	63.4187	0
08/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2009.5200	1888.0800	2.0095	1.8881	0
08/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4219.3500	4412.8100	4.2194	4.4128	0
08/05/2025	R248 On 08-May-25			Bond Future	11.8500	11.8963	77.4647	77.1788	0
08/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	4408.1100	4122.2500	4.4081	4.1223	0
08/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/05/2025	R248 On 07-August-25			Bond Future	11.9507	12.0195	79.0835	78.6657	211,228
08/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7267.4000	6892.4700	7.2674	6.8925	0
08/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	217.9500	260.8100	0.2180	0.2608	0
08/05/2025	R248 On 06-November-25			Bond Future	12.0792	12.1507	76.1640	75.7381	18,439
08/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1691.1400	1536.5900	1.6911	1.5366	0
08/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3769.3900	4040.7700	3.7694	4.0408	0
08/05/2025	R248 On 05-February-26			Bond Future	12.2236	12.2981	77.5879	77.1537	0
08/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1274.6400	1158.9700	1.2746	1.1590	0
08/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5994.2200	6312.7700	5.9942	6.3128	0
08/05/2025	R248 On 07-May-26			Bond Future	12.3700	12.4475	74.5774	74.1349	260
08/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	1948.2600	1800.6700	1.9483	1.8007	0
08/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5851.1700	6146.0900	5.8512	6.1461	0
08/05/2025	X038 On 31-January-38			Bond Future	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
08/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0