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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	2029 On 07-August-25			Bond Future	138.7959	138.6967	138.7959	138.6967	5,425
08/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1385.8600	1286.6800	1.3859	1.2867	0
08/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2029 On 06-November-25			Bond Future	139.9898	139.8884	139.9898	139.8884	0
08/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	199.8000	98.4300	0.1998	0.0984	0
08/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2029 On 05-February-26			Bond Future	142.6412	142.5376	142.6412	142.5376	0
08/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2531.1700	2427.6200	2.5312	2.4276	0
08/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2029 On 07-May-26			Bond Future	143.8377	143.7317	143.8377	143.7317	0
08/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2017.6500	1911.6800	2.0177	1.9117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2029 On 06-August-26			Bond Future	146.4940	146.3856	146.4940	146.3856	0
08/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2394.0000	2285.5900	2.3940	2.2856	0
08/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2030 On 07-August-25			Bond Future	8.4095	8.3590	98.7566	98.9402	122,663
08/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1275.4100	1430.7600	1.2754	1.4308	300
08/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	156.8700	128.6200	0.1569	0.1286	0
08/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2902.3200	3082.9900	2.9023	3.0830	300
08/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	15.0600	12.1300	0.0151	0.0121	0
08/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4924.4600	5107.9500	4.9245	5.1080	0
08/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.5900	0.4800	0.0006	0.0005	300
08/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7172.2900	7355.8900	7.1723	7.3559	1,054
08/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
08/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9225.9900	9409.5900	9.2260	9.4096	0
08/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12400.8200	12584.4200	12.4008	12.5844	0
08/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
08/07/2025	2030 On 06-November-25			Bond Future	8.4628	8.4088	100.6045	100.7913	0
08/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1492.5000	1619.1000	1.4925	1.6191	300
08/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	608.6800	548.4700	0.6087	0.5485	0
08/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2801.3600	2962.3000	2.8014	2.9623	300
08/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	227.0200	201.1500	0.2270	0.2012	0
08/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3752.1300	3925.0600	3.7521	3.9251	0
08/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	114.7200	100.8400	0.1147	0.1008	0
08/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5432.9100	5615.3100	5.4329	5.6153	0
08/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	34.2200	29.8100	0.0342	0.0298	300
08/07/2025	2030 On 05-February-26			Bond Future	8.5252	8.4673	98.4778	98.6679	0
08/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3466.9800	3625.4300	3.4670	3.6254	0
08/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	368.0600	336.3900	0.3681	0.3364	0
08/07/2025	2030 On 07-May-26			Bond Future	8.6152	8.5527	100.2877	100.4810	0
08/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3053.6700	3198.1000	3.0537	3.1981	0
08/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	693.4700	644.5700	0.6935	0.6446	0
08/07/2025	2030 On 06-August-26			Bond Future	8.7320	8.6643	98.1056	98.3021	0
08/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2464.5700	2593.8500	2.4646	2.5939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1062.6700	995.4400	1.0627	0.9954	0
08/07/2025	2031 On 07-August-25			Bond Future	107.1578	107.2864	107.1578	107.2864	0
08/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	52.7900	83.2700	0.0528	0.0833	0
08/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	545.0400	446.9100	0.5450	0.4469	0
08/07/2025	2031 On 06-November-25			Bond Future	109.1893	109.3201	109.1893	109.3201	699
08/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	176.2500	219.9500	0.1763	0.2200	0
08/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	676.9200	589.8400	0.6769	0.5898	0
08/07/2025	2031 On 05-February-26			Bond Future	108.8724	109.0056	108.8724	109.0056	0
08/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.7400	1.1700	0.0007	0.0012	0
08/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2888.3100	2755.6100	2.8883	2.7556	0
08/07/2025	2031 On 07-May-26			Bond Future	110.8995	111.0348	110.8995	111.0348	0
08/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.3000	0.5100	0.0003	0.0005	0
08/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2940.7900	2805.7000	2.9408	2.8057	0
08/07/2025	2031 On 06-August-26			Bond Future	110.5233	110.6600	110.5233	110.6600	0
08/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3286.7300	3150.0200	3.2867	3.1500	0
08/07/2025	2032 On 07-August-25			Bond Future	9.1108	9.0607	98.7863	99.0255	138,071
08/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1689.8100	1883.0500	1.6898	1.8831	300
08/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	322.9000	276.8800	0.3229	0.2769	0
08/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3728.7100	3959.8200	3.7287	3.9598	300
08/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	55.9500	47.8000	0.0560	0.0478	0
08/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6743.3100	6982.1200	6.7433	6.9821	0
08/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	3.7200	3.2700	0.0037	0.0033	300
08/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12654.9100	12894.1700	12.6549	12.8942	0
08/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2032 On 06-November-25			Bond Future	9.1892	9.1365	96.4742	96.7177	0
08/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	1986.0900	2143.9400	1.9861	2.1439	300
08/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1018.6800	932.9600	1.0187	0.9330	0
08/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3640.3600	3842.7800	3.6404	3.8428	300
08/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	427.1600	386.0100	0.4272	0.3860	0
08/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5637.1300	5864.0000	5.6371	5.8640	0
08/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	158.8800	142.1800	0.1589	0.1422	0
08/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7522.6600	7759.8100	7.5227	7.7598	0

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08/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	57.0300	50.6100	0.0570	0.0506	300
08/07/2025	2032 On 05-February-26			Bond Future	9.2758	9.2203	98.2780	98.5259	0
08/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4500.2700	4699.8200	4.5003	4.6998	0
08/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	652.6700	604.3100	0.6527	0.6043	0
08/07/2025	2032 On 07-May-26			Bond Future	9.3759	9.3175	95.9247	96.1769	0
08/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4288.7600	4475.2800	4.2888	4.4753	0
08/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1067.6100	1001.9100	1.0676	1.0019	0
08/07/2025	2032 On 06-August-26			Bond Future	9.4934	9.4316	97.6712	97.9277	0
08/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	3981.0900	4157.6500	3.9811	4.1577	0
08/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1427.2800	1347.4000	1.4273	1.3474	0
08/07/2025	2033 On 07-August-25			Bond Future	130.1113	130.2861	130.1113	130.2861	1,648
08/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1461.3400	1636.0700	1.4613	1.6361	0
08/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2033 On 06-November-25			Bond Future	131.0398	131.2175	131.0398	131.2175	5,288
08/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2100.2300	1922.4700	2.1002	1.9225	0
08/07/2025	2033 On 05-February-26			Bond Future	133.5217	133.7025	133.5217	133.7025	0
08/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	641.7200	822.5100	0.6417	0.8225	0
08/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2033 On 07-May-26			Bond Future	134.4463	134.6301	134.4463	134.6301	0
08/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	713.7500	529.9100	0.7138	0.5299	0
08/07/2025	2033 On 06-August-26			Bond Future	136.9292	137.1161	136.9292	137.1161	0
08/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2679.2300	2866.1300	2.6792	2.8661	0
08/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2037 On 07-August-25			Bond Future	10.4865	10.4269	87.1945	87.5519	144,483
08/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	565.3200	719.3100	0.5653	0.7193	2,541
08/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1446.8600	1243.4000	1.4469	1.2434	0
08/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	999.7500	1211.3700	0.9998	1.2114	300
08/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	919.1300	773.3000	0.9191	0.7733	0
08/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1165.5500	1393.9700	1.1656	1.3940	2,341
08/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	787.2500	658.2200	0.7873	0.6582	0
08/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1497.0600	1753.1500	1.4971	1.7532	200

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08/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	586.4900	485.1300	0.5865	0.4851	0
08/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3144.5200	3472.0100	3.1445	3.4720	300
08/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	149.7200	119.7600	0.1497	0.1198	0
08/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3503.0900	3837.8800	3.5031	3.8379	0
08/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	111.2000	88.5400	0.1112	0.0885	2,541
08/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5360.4400	5713.1700	5.3604	5.7132	0
08/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	21.9800	17.2600	0.0220	0.0173	2,541
08/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5521.2900	5874.6700	5.5213	5.8747	7,500
08/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	18.9400	14.8700	0.0189	0.0149	7,500
08/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7488.8800	7845.7400	7.4889	7.8457	0
08/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	2.7600	2.1700	0.0028	0.0022	2,541
08/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7541.4000	7898.3000	7.5414	7.8983	0
08/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	2.6100	2.0600	0.0026	0.0021	300
08/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9300.9300	9658.3100	9.3009	9.6583	0
08/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.3900	0.3200	0.0004	0.0003	2,541
08/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13421.9500	13779.4000	13.4220	13.7794	0
08/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2037 On 06-November-25			Bond Future	10.5884	10.5265	88.8260	89.1900	500
08/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1688.4600	1872.2800	1.6885	1.8723	300
08/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2208.9400	2028.8400	2.2089	2.0288	0
08/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3439.9500	3702.2800	3.4400	3.7023	300
08/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1072.9500	971.3600	1.0730	0.9714	0
08/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6211.8300	6533.9100	6.2118	6.5339	0
08/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	392.5000	350.6600	0.3925	0.3507	0
08/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8733.5400	9079.2600	8.7335	9.0793	0
08/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	161.3100	143.1100	0.1613	0.1431	300
08/07/2025	2037 On 05-February-26			Bond Future	10.6985	10.6341	86.2285	86.5991	0
08/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2394.8800	2589.3900	2.3949	2.5894	1,930
08/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2673.7700	2497.7300	2.6738	2.4977	0
08/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3201.6400	3428.4100	3.2016	3.4284	1,970
08/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2054.9700	1911.1900	2.0550	1.9112	0
08/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4298.6200	4559.0000	4.2986	4.5590	0
08/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1483.8000	1373.6300	1.4838	1.3736	0
08/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4929.1700	5204.9300	4.9292	5.2049	0

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08/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1243.1700	1148.3800	1.2432	1.1484	1,930
08/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5090.6700	5370.0000	5.0907	5.3700	1,030
08/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1188.8500	1097.6300	1.1889	1.0976	0
08/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7033.6900	7346.7100	7.0337	7.3467	0
08/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	705.5300	648.0000	0.7055	0.6480	1,930
08/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8847.8800	9181.0900	8.8479	9.1811	0
08/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	440.6200	403.2800	0.4406	0.4033	1,970
08/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10886.7900	11235.9900	10.8868	11.2360	0
08/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	236.4000	215.0500	0.2364	0.2151	1,030
08/07/2025	2037 On 07-May-26			Bond Future	10.8231	10.7563	87.8128	88.1899	0
08/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3487.3100	3704.7900	3.4873	3.7048	142
08/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2778.4100	2618.8400	2.7784	2.6188	0
08/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4755.5700	5008.8800	4.7556	5.0089	0
08/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	2024.6300	1900.8900	2.0246	1.9009	0
08/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9044.4600	9367.7900	9.0445	9.3678	0
08/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	779.2800	725.5600	0.7793	0.7256	142
08/07/2025	2037 On 06-August-26			Bond Future	10.9635	10.8938	85.1521	85.5358	0
08/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	5978.4400	6248.9400	5.9784	6.2489	0
08/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2013.2600	1900.0600	2.0133	1.9001	0
08/07/2025	2038 On 07-August-25			Bond Future	138.3826	138.7391	138.3826	138.7391	2,397
08/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1177.3900	820.8600	1.1774	0.8209	0
08/07/2025	2038 On 06-November-25			Bond Future	141.0062	141.3691	141.0062	141.3691	440
08/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2873.8000	2510.8900	2.8738	2.5109	0
08/07/2025	2038 On 05-February-26			Bond Future	141.5116	141.8814	141.5116	141.8814	0
08/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1688.3800	1318.6400	1.6884	1.3186	0
08/07/2025	2038 On 07-May-26			Bond Future	144.1470	144.5232	144.1470	144.5232	0
08/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	382.9900	6.7600	0.3830	0.0068	0
08/07/2025	2038 On 06-August-26			Bond Future	144.6087	144.9905	144.6087	144.9905	0
08/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	270.5100	0.0000	0.2705	0
08/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	111.3500	0.0000	0.1114	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
08/07/2025	2040 On 07-August-25			Bond Future	10.9439	10.8742	86.3260	86.7756	53,619
08/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	615.6800	810.3500	0.6157	0.8104	400
08/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1548.1600	1293.2500	1.5482	1.2933	0
08/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	891.2300	1131.6100	0.8912	1.1316	680
08/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1174.1700	964.9700	1.1742	0.9650	0
08/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1227.9500	1511.6100	1.2280	1.5116	0
08/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	868.5100	702.5900	0.8685	0.7026	0
08/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1622.1500	1944.4100	1.6222	1.9444	0
08/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	627.4000	500.0800	0.6274	0.5001	0
08/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2065.7700	2420.7000	2.0658	2.4207	0
08/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	442.6900	348.0400	0.4427	0.3480	680
08/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3065.4400	3467.1100	3.0654	3.4671	400
08/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	206.2800	158.3700	0.2063	0.1584	0
08/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3603.7000	4020.5300	3.6037	4.0205	0
08/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	136.6100	103.8600	0.1366	0.1039	0
08/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4719.9800	5155.2800	4.7200	5.1553	0
08/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	56.8400	42.5600	0.0568	0.0426	0
08/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6422.4500	6868.5100	6.4225	6.8685	0
08/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	13.5000	9.9800	0.0135	0.0100	400
08/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8651.6800	9100.8200	8.6517	9.1008	0
08/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	1.6900	1.2500	0.0017	0.0013	0
08/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9735.3100	10184.7500	9.7353	10.1848	0
08/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.5700	0.4300	0.0006	0.0004	0
08/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13303.7500	13753.3300	13.3038	13.7533	0
08/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2040 On 06-November-25			Bond Future	11.0524	10.9802	87.9412	88.3990	2,768
08/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5418.6900	5798.9500	5.4187	5.7990	0
08/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	650.9800	573.4400	0.6510	0.5734	0
08/07/2025	2040 On 05-February-26			Bond Future	11.1689	11.0940	85.0766	85.5428	0
08/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3921.0200	4224.1600	3.9210	4.2242	0
08/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1964.7800	1801.7500	1.9648	1.8018	0
08/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5271.6000	5616.8800	5.2716	5.6169	475
08/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1373.8800	1252.9900	1.3739	1.2530	0
08/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11731.1600	12170.0500	11.7312	12.1701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	261.2300	233.9500	0.2612	0.2340	475
08/07/2025	2040 On 07-May-26			Bond Future	11.2986	11.2208	86.6395	87.1141	0
08/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1699.8400	1870.5500	1.6998	1.8706	1,460
08/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5455.8200	5152.0200	5.4558	5.1520	0
08/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2807.1800	3039.5300	2.8072	3.0395	820
08/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3902.6700	3660.5100	3.9027	3.6605	0
08/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4674.4500	4979.0400	4.6745	4.9790	0
08/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2461.0100	2291.0900	2.4610	2.2911	0
08/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4863.2500	5173.6400	4.8633	5.1736	0
08/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2358.4300	2194.3100	2.3584	2.1943	1,460
08/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6085.5100	6428.5400	6.0855	6.4285	0
08/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1808.0000	1676.5200	1.8080	1.6765	820
08/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6870.2800	7230.5900	6.8703	7.2306	0
08/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1534.4300	1420.2300	1.5344	1.4202	1,460
08/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8191.6000	8575.9000	8.1916	8.5759	0
08/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1173.4300	1083.2200	1.1734	1.0832	820
08/07/2025	2040 On 06-August-26			Bond Future	11.4431	11.3622	83.7066	84.1895	0
08/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6483.0800	6823.5200	6.4831	6.8235	0
08/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2210.3300	2067.9000	2.2103	2.0679	0
08/07/2025	2044 On 07-August-25			Bond Future	11.2139	11.1291	81.2358	81.7940	48,175
08/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	58.5600	105.2500	0.0586	0.1053	9,000
08/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4027.3100	3515.8100	4.0273	3.5158	0
08/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1374.4500	1741.6300	1.3745	1.7416	9,000
08/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	814.1200	623.1100	0.8141	0.6231	0
08/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4100.6400	4628.0000	4.1006	4.6280	0
08/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	103.4800	72.6500	0.1035	0.0727	9,000
08/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6083.8200	6635.2000	6.0838	6.6352	0
08/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	21.2700	14.4600	0.0213	0.0145	5,600
08/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12197.8400	12756.0200	12.1978	12.7560	0
08/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
08/07/2025	2044 On 06-November-25			Bond Future	11.3221	11.2343	82.7559	83.3243	72,483
08/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1934.1900	2227.1200	1.9342	2.2271	11,000
08/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2400.5900	2125.0800	2.4006	2.1251	0
08/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3857.5200	4269.3900	3.8575	4.2694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1176.6100	1020.0400	1.1766	1.0200	11,000
08/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4435.8300	4871.5500	4.4358	4.8716	0
08/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	968.7000	835.9800	0.9687	0.8360	0
08/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4989.3100	5444.3700	4.9893	5.4444	0
08/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	807.7500	694.3700	0.8078	0.6944	5,800
08/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5941.0300	6423.2300	5.9410	6.4232	0
08/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	592.3300	506.0900	0.5923	0.5061	5,600
08/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6183.7900	6671.8100	6.1838	6.6718	0
08/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	547.8300	467.4100	0.5478	0.4674	5,800
08/07/2025	2044 On 05-February-26			Bond Future	11.4378	11.3468	79.9195	80.4984	0
08/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3266.4800	3606.5900	3.2665	3.6066	0
08/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2499.6600	2260.9000	2.4997	2.2609	0
08/07/2025	2044 On 07-May-26			Bond Future	11.5653	11.4710	81.3876	81.9769	0
08/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4283.0000	4641.5600	4.2830	4.6416	0
08/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2847.1600	2616.4400	2.8472	2.6164	0
08/07/2025	2044 On 06-August-26			Bond Future	11.7066	11.6085	78.4842	79.0840	0
08/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6497.3500	6916.8600	6.4974	6.9169	0
08/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2342.7200	2162.4400	2.3427	2.1624	0
08/07/2025	2046 On 07-August-25			Bond Future	119.0961	119.1788	119.0961	119.1788	12,424
08/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	406.0600	488.7900	0.4061	0.4888	0
08/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2046 On 06-November-25			Bond Future	119.0951	119.1793	119.0951	119.1793	7,206
08/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6314.9300	6230.7000	6.3149	6.2307	0
08/07/2025	2046 On 05-February-26			Bond Future	121.3507	121.4361	121.3507	121.4361	0
08/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	299.3300	213.9400	0.2993	0.2139	0
08/07/2025	2046 On 07-May-26			Bond Future	121.3155	121.4019	121.3155	121.4019	0
08/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3634.5500	3548.0700	3.6346	3.5481	0
08/07/2025	2046 On 06-August-26			Bond Future	123.5545	123.6423	123.5545	123.6423	0
08/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1174.4900	1262.2500	1.1745	1.2623	0
08/07/2025	2046 On 06-August-26	122.38	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
08/07/2025	2050 On 07-August-25			Bond Future	117.2899	117.9628	117.2899	117.9628	10,256
08/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2600.0600	1927.2400	2.6001	1.9272	0
08/07/2025	2050 On 06-November-25			Bond Future	119.5138	120.1990	119.5138	120.1990	5,109
08/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4906.2400	4220.9600	4.9062	4.2210	0
08/07/2025	2050 On 05-February-26			Bond Future	119.3649	120.0631	119.3649	120.0631	0
08/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3455.1300	2756.8700	3.4551	2.7569	0
08/07/2025	2050 On 07-May-26			Bond Future	121.5880	122.2987	121.5880	122.2987	0
08/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2482.0200	1771.3000	2.4820	1.7713	0
08/07/2025	2050 On 06-August-26			Bond Future	121.3801	122.1030	121.3801	122.1030	0
08/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1889.8900	1167.0000	1.8899	1.1670	0
08/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	AL37 On 07-August-25			Index Future	1158.2940	1160.7450	1158.2940	1,160.7450	0
08/07/2025	AL37 On 06-November-25			Index Future	1179.9750	1182.4690	1179.9750	1,182.4690	0
08/07/2025	AL37 On 05-February-26			Index Future	1202.0500	1204.5890	1202.0500	1,204.5890	0
08/07/2025	AL37 On 07-May-26			Index Future	1224.1810	1226.7630	1224.1810	1,226.7630	0
08/07/2025	AL37 On 06-August-26			Index Future	1246.2980	1248.9230	1246.2980	1,248.9230	0
08/07/2025	AL7T On 07-August-25			Index Future	1397.8220	1402.7620	1397.8220	1,402.7620	0
08/07/2025	AL7T On 06-November-25			Index Future	1423.9860	1429.0150	1423.9860	1,429.0150	0
08/07/2025	AL7T On 05-February-26			Index Future	1450.6260	1455.7470	1450.6260	1,455.7470	0
08/07/2025	AL7T On 07-May-26			Index Future	1477.3340	1482.5450	1477.3340	1,482.5450	0
08/07/2025	AL7T On 06-August-26			Index Future	1504.0240	1509.3240	1504.0240	1,509.3240	0
08/07/2025	ALBI On 07-August-25			Index Future	1186.4230	1190.7130	1186.4230	1,190.7130	77
08/07/2025	ALBI On 06-November-25			Index Future	1208.6300	1212.9980	1208.6300	1,212.9980	0
08/07/2025	ALBI On 05-February-26			Index Future	1231.2420	1235.6890	1231.2420	1,235.6890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	ALBI On 07-May-26			Index Future	1253.9100	1258.4360	1253.9100	1,258.4360	0
08/07/2025	ALBI On 06-August-26			Index Future	1276.5640	1281.1670	1276.5640	1,281.1670	0
08/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C431 On 31-January-31			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
08/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	ES33 On 07-August-25			Bond Future	10.5466	10.4921	86.7297	86.9909	0
08/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12925.0900	13186.2600	12.9251	13.1863	0
08/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES33 On 06-November-25			Bond Future	10.6740	10.6169	84.5794	84.8453	0
08/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5929.1300	6195.0600	5.9291	6.1951	0
08/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES33 On 05-February-26			Bond Future	10.8145	10.7547	86.1809	86.4517	0
08/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2985.4500	3256.2500	2.9855	3.2563	0
08/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES33 On 07-May-26			Bond Future	10.9652	10.9027	83.9900	84.2656	0
08/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3109.4400	3385.0100	3.1094	3.3850	0
08/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES33 On 06-August-26			Bond Future	11.1341	11.0684	85.5380	85.8184	0
08/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3669.3800	3949.7400	3.6694	3.9497	0
08/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES42 On 07-August-25			Bond Future	11.4458	11.3609	80.7767	81.2980	0
08/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12504.5700	13025.8300	12.5046	13.0258	0
08/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES42 On 06-November-25			Bond Future	11.5665	11.4786	78.0431	78.5741	0
08/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4709.2400	5240.1900	4.7092	5.2402	0
08/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES42 On 05-February-26			Bond Future	11.6924	11.6012	79.5204	80.0613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	920.7100	1461.5800	0.9207	1.4616	0
08/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES42 On 07-May-26			Bond Future	11.8299	11.7352	76.7355	77.2862	0
08/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2094.1100	2644.8300	2.0941	2.6448	0
08/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	ES42 On 06-August-26			Bond Future	11.9764	11.8780	78.1478	78.7084	0
08/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3673.4800	4234.0400	3.6735	4.2340	0
08/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GOVI On 07-August-25			GOVI	1168.0720	1172.1210	1168.0720	1,172.1210	613
08/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1570720.0000	1611210.0000	157.0720	161.1210	0
08/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GOVI On 06-November-25			GOVI	1189.9360	1194.0580	1189.9360	1,194.0580	0
08/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	779360.0000	820580.0000	77.9360	82.0580	0
08/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GOVI On 05-February-26			GOVI	1212.1980	1216.3940	1212.1980	1,216.3940	0
08/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	621980.0000	663940.0000	62.1980	66.3940	0
08/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GOVI On 07-May-26			GOVI	1234.5160	1238.7860	1234.5160	1,238.7860	42
08/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	575160.0000	617860.0000	57.5160	61.7860	0
08/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GOVI On 06-August-26			GOVI	1256.8190	1261.1630	1256.8190	1,261.1630	0
08/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	678190.0000	721630.0000	67.8190	72.1630	0
08/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/07/2025	IGOV On 07-August-25			Index Future	379.8850	380.5070	379.8850	380.5070	746
08/07/2025	IGOV On 06-November-25			Index Future	387.0890	387.7220	387.0890	387.7220	8
08/07/2025	IGOV On 05-February-26			Index Future	394.4230	395.0670	394.4230	395.0670	0
08/07/2025	IGOV On 07-May-26			Index Future	401.7750	402.4300	401.7750	402.4300	0
08/07/2025	IGOV On 06-August-26			Index Future	409.1220	409.7880	409.1220	409.7880	0
08/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/07/2025	R033 On 07-August-25			Bond Future	9.3278	9.2778	107.2524	107.5279	7,150
08/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5358.7400	5630.1900	5.3587	5.6302	0
08/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	29.0100	24.9400	0.0290	0.0249	0
08/07/2025	R033 On 06-November-25			Bond Future	9.4115	9.3591	104.2160	104.4965	0
08/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5028.4000	5279.3700	5.0284	5.2794	0
08/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	267.8000	238.2700	0.2678	0.2383	0
08/07/2025	R033 On 05-February-26			Bond Future	9.5029	9.4479	106.1646	106.4501	0
08/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5558.4000	5796.5600	5.5584	5.7966	0
08/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	603.5900	556.2100	0.6036	0.5562	0
08/07/2025	R033 On 07-May-26			Bond Future	9.6072	9.5495	103.0725	103.3629	0
08/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4888.5900	5106.8900	4.8886	5.1069	0
08/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1104.3500	1032.2100	1.1044	1.0322	0
08/07/2025	R033 On 06-August-26			Bond Future	9.7273	9.6665	104.9485	105.2439	0
08/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4306.6200	4503.5700	4.3066	4.5036	0
08/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1812.4100	1713.9400	1.8124	1.7139	0
08/07/2025	R035 On 07-August-25			Bond Future	9.9061	9.8513	97.6939	98.0143	99,650
08/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1574.1100	1807.8700	1.5741	1.8079	300
08/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	567.8400	481.1700	0.5678	0.4812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2074.4900	2333.9100	2.0745	2.3339	0
08/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	382.0800	321.0700	0.3821	0.3211	8,000
08/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2765.8900	3048.8800	2.7659	3.0489	0
08/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	225.3100	187.8700	0.2253	0.1879	8,000
08/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3008.5500	3297.5000	3.0086	3.2975	0
08/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	187.5700	156.0900	0.1876	0.1561	50
08/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3914.6900	4218.9900	3.9147	4.2190	300
08/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	93.7800	77.6500	0.0938	0.0777	0
08/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5586.9600	5903.1500	5.5870	5.9032	0
08/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	24.5600	20.3200	0.0246	0.0203	8,500
08/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7680.1000	7999.8600	7.6801	7.9999	0
08/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	4.1000	3.4300	0.0041	0.0034	17,500
08/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7886.9900	8206.8700	7.8870	8.2069	0
08/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	3.4100	2.8600	0.0034	0.0029	300
08/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14322.1300	14642.5600	14.3221	14.6426	0
08/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R035 On 06-November-25			Bond Future	10.0017	9.9446	95.0186	95.3449	11,775
08/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1178.1800	1317.3300	1.1782	1.3173	250
08/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2511.0900	2324.0200	2.5111	2.3240	0
08/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1541.9300	1705.0500	1.5419	1.7051	2,000
08/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2066.6000	1903.5000	2.0666	1.9035	0
08/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2056.0300	2246.8900	2.0560	2.2469	300
08/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1611.5300	1476.1700	1.6115	1.4762	0
08/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2289.2400	2490.8500	2.2892	2.4909	0
08/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1449.5300	1324.9200	1.4495	1.3249	250
08/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2826.9400	3049.9200	2.8269	3.0499	0
08/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1147.8600	1044.6200	1.1479	1.0446	50
08/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3250.8400	3487.8800	3.2508	3.4879	2,000
08/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	962.6600	873.4800	0.9627	0.8735	0
08/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3370.2000	3610.8400	3.3702	3.6108	2,000
08/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	916.8300	831.2500	0.9168	0.8313	0
08/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3613.6300	3861.1400	3.6136	3.8611	0
08/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	831.1000	752.3900	0.8311	0.7524	250
08/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3946.7900	4202.8000	3.9468	4.2028	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	727.8400	657.6300	0.7278	0.6576	0
08/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4375.7200	4641.3500	4.3757	4.6414	0
08/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	615.1800	554.5900	0.6152	0.5546	8,500
08/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5540.3200	5826.0700	5.5403	5.8261	2,000
08/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	391.8800	351.4100	0.3919	0.3514	0
08/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5586.3400	5872.7300	5.5863	5.8727	250
08/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	385.1000	345.2700	0.3851	0.3453	0
08/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5817.0000	6106.4900	5.8170	6.1065	0
08/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	352.3800	315.6500	0.3524	0.3157	0
08/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6753.8200	7053.6600	6.7538	7.0537	0
08/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	246.1600	219.7800	0.2462	0.2198	0
08/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7848.6000	8157.0300	7.8486	8.1570	0
08/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	161.9000	144.1100	0.1619	0.1441	2,000
08/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7944.3000	8253.3300	7.9443	8.2533	0
08/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	156.1000	138.9100	0.1561	0.1389	250
08/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	8998.2200	9312.7800	8.9982	9.3128	0
08/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	104.1000	92.4400	0.1041	0.0924	300
08/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10328.3500	10648.1600	10.3284	10.6482	0
08/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	54.4400	48.0300	0.0544	0.0480	250
08/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10517.6300	10838.0100	10.5176	10.8380	0
08/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	49.1000	43.2600	0.0491	0.0433	2,000
08/07/2025	R035 On 05-February-26			Bond Future	10.1062	10.0466	96.7955	97.1276	0
08/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2615.8700	2803.0700	2.6159	2.8031	250
08/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2262.0300	2117.0800	2.2620	2.1171	0
08/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3518.0100	3735.2800	3.5180	3.7353	2,000
08/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1686.3900	1571.5100	1.6864	1.5715	0
08/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4368.5500	4607.9600	4.3686	4.6080	0
08/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1302.7100	1209.9700	1.3027	1.2100	250
08/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4836.8000	5086.4300	4.8368	5.0864	0
08/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1135.8500	1053.3300	1.1359	1.0533	0
08/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5441.1200	5702.2700	5.4411	5.7023	2,000
08/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	954.6700	883.6700	0.9547	0.8837	0
08/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5688.1800	5953.5500	5.6882	5.9536	0
08/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	890.1100	823.3300	0.8901	0.8233	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6401.9900	6678.2100	6.4020	6.6782	0
08/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	728.9500	673.0200	0.7290	0.6730	250
08/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11969.0800	12290.5000	11.9691	12.2905	0
08/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	114.5200	103.7900	0.1145	0.1038	2,000
08/07/2025	R035 On 07-May-26			Bond Future	10.2156	10.1534	94.0711	94.4091	0
08/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5054.8800	5294.1100	5.0549	5.2941	0
08/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1644.0300	1545.2900	1.6440	1.5453	0
08/07/2025	R035 On 06-August-26			Bond Future	10.3398	10.2749	95.7844	96.1283	0
08/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5572.2100	5813.7000	5.5722	5.8137	0
08/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1868.5600	1766.2100	1.8686	1.7662	0
08/07/2025	R038 On 07-August-25			Bond Future	10.5367	10.4770	106.2873	106.7074	6,513
08/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4838.3700	5243.1000	4.8384	5.2431	0
08/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	71.6700	56.3100	0.0717	0.0563	0
08/07/2025	R038 On 06-November-25			Bond Future	10.6451	10.5831	102.7917	103.2194	0
08/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3590.4000	3888.6500	3.5904	3.8887	1,770
08/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1326.0300	1196.5500	1.3260	1.1966	0
08/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4844.5000	5181.4800	4.8445	5.1815	0
08/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	872.2200	781.4700	0.8722	0.7815	0
08/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10808.5300	11221.0600	10.8085	11.2211	0
08/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	123.8200	108.6200	0.1238	0.1086	1,770
08/07/2025	R038 On 05-February-26			Bond Future	10.7602	10.6956	104.7135	105.1490	0
08/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5846.6700	6172.6500	5.8467	6.1727	0
08/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1418.4400	1308.9300	1.4184	1.3089	0
08/07/2025	R038 On 07-May-26			Bond Future	10.8856	10.8184	101.1532	101.5964	0
08/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5529.1100	5830.2400	5.5291	5.8302	0
08/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2225.1600	2083.0900	2.2252	2.0831	0
08/07/2025	R038 On 06-August-26			Bond Future	11.0233	10.9534	102.9937	103.4446	0
08/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6970.9900	7288.8800	6.9710	7.2889	0
08/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2334.2400	2201.2000	2.3342	2.2012	0
08/07/2025	R053 On 07-August-25			Bond Future	11.1003	11.0204	108.7132	109.4287	22,721
08/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15879.2300	16594.6700	15.8792	16.5947	0
08/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
08/07/2025	R053 On 06-November-25			Bond Future	11.2036	11.1208	104.8848	105.6134	20,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5892.2800	6455.4900	5.8923	6.4555	0
08/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1221.7800	1056.3300	1.2218	1.0563	0
08/07/2025	R053 On 05-February-26			Bond Future	11.3117	11.2259	106.8457	107.5878	0
08/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4861.6600	5310.2600	4.8617	5.3103	0
08/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3349.6900	3056.2500	3.3497	3.0563	0
08/07/2025	R053 On 07-May-26			Bond Future	11.4274	11.3385	102.9473	103.7027	0
08/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5894.5200	6360.9900	5.8945	6.3610	0
08/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3722.3900	3433.4700	3.7224	3.4335	0
08/07/2025	R053 On 06-August-26			Bond Future	11.5525	11.4601	104.8202	105.5890	0
08/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9094.9100	9630.2900	9.0949	9.6303	0
08/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3386.0400	3152.6200	3.3860	3.1526	0
08/07/2025	R186 On 07-August-25			Bond Future	7.7494	7.7391	104.9533	104.9667	160,391
08/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1886.0500	1899.5100	1.8861	1.8995	1,983
08/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2466.1200	2479.5800	2.4661	2.4796	0
08/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3178.4700	3191.9300	3.1785	3.1919	0
08/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
08/07/2025	R186 On 06-November-25			Bond Future	7.7858	7.7732	106.9173	106.9308	8,516
08/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	463.9600	474.7000	0.4640	0.4747	0
08/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	97.5600	94.7900	0.0976	0.0948	0
08/07/2025	R186 On 05-February-26			Bond Future	7.8526	7.8363	103.6114	103.6250	0
08/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	598.0000	608.6400	0.5980	0.6086	0
08/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	118.9900	116.0700	0.1190	0.1161	0
08/07/2025	R186 On 07-May-26			Bond Future	8.0376	8.0149	105.5159	105.5294	0
08/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	509.5400	519.6100	0.5095	0.5196	0
08/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	123.6000	120.1700	0.1236	0.1202	0
08/07/2025	R186 On 06-August-26			Bond Future	8.5055	8.4679	102.1322	102.1456	0
08/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	196.2400	203.5300	0.1962	0.2035	0
08/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	173.3100	167.2000	0.1733	0.1672	0
08/07/2025	R202 On 07-August-25			Bond Future	268.7393	269.0169	268.7393	269.0169	573
08/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2860.7100	2583.0800	2.8607	2.5831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R202 On 06-November-25			Bond Future	273.8344	274.1168	273.8344	274.1168	460
08/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1805.5900	1523.1600	1.8056	1.5232	0
08/07/2025	R202 On 05-February-26			Bond Future	273.6859	273.9729	273.6859	273.9729	0
08/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4134.0900	3847.0800	4.1341	3.8471	0
08/07/2025	R202 On 07-May-26			Bond Future	278.7833	279.0750	278.7833	279.0750	0
08/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1233.3000	1525.0200	1.2333	1.5250	0
08/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R202 On 06-August-26			Bond Future	278.5063	278.8012	278.5063	278.8012	0
08/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	353.7100	58.8000	0.3537	0.0588	0
08/07/2025	R209 On 07-August-25			Bond Future	10.1861	10.1314	77.0656	77.3560	11,175
08/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11787.3600	12077.7400	11.7874	12.0777	0
08/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R209 On 06-November-25			Bond Future	10.2784	10.2216	75.3557	75.6514	6,867
08/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5292.2900	5552.2200	5.2923	5.5522	0
08/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	365.7800	330.0700	0.3658	0.3301	0
08/07/2025	R209 On 05-February-26			Bond Future	10.3766	10.3177	76.7647	77.0657	0
08/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3974.3100	4190.6900	3.9743	4.1907	0
08/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1221.4500	1136.8000	1.2215	1.1368	0
08/07/2025	R209 On 07-May-26			Bond Future	10.4842	10.4230	75.0244	75.3308	0
08/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4466.0600	4679.2700	4.4661	4.6793	0
08/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1611.4900	1518.3500	1.6115	1.5184	0
08/07/2025	R209 On 06-August-26			Bond Future	10.6033	10.5398	76.3905	76.7022	0
08/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5454.9100	5677.2300	5.4549	5.6772	0
08/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1730.8700	1641.5200	1.7309	1.6415	0
08/07/2025	R210 On 07-August-25			Bond Future	249.8401	249.7084	249.8401	249.7084	306
08/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1400.1400	1268.4400	1.4001	1.2684	0
08/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R210 On 06-November-25			Bond Future	251.1527	251.0180	251.1527	251.0180	992
08/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	987.3500	1122.0200	0.9874	1.1220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R210 On 05-February-26			Bond Future	255.9093	255.7715	255.9093	255.7715	0
08/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2809.3200	2671.5300	2.8093	2.6715	0
08/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R210 On 07-May-26			Bond Future	257.1966	257.0554	257.1966	257.0554	0
08/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1796.5900	1655.4000	1.7966	1.6554	0
08/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R210 On 06-August-26			Bond Future	261.9454	261.8008	261.9454	261.8008	0
08/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2105.4300	1960.7700	2.1054	1.9608	0
08/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R213 On 07-August-25			Bond Future	8.7714	8.7211	95.4755	95.6830	21,473
08/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11008.4700	11215.9100	11.0085	11.2159	0
08/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2025	R213 On 06-November-25			Bond Future	8.8421	8.7889	93.7102	93.9214	77,791
08/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4768.1800	4965.2300	4.7682	4.9652	0
08/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	127.5900	113.4800	0.1276	0.1135	0
08/07/2025	R213 On 05-February-26			Bond Future	8.9229	8.8665	95.4627	95.6776	0
08/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4061.0600	4238.7900	4.0611	4.2388	0
08/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	468.5800	431.3800	0.4686	0.4314	0
08/07/2025	R213 On 07-May-26			Bond Future	9.0120	8.9522	93.6658	93.8844	0
08/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3657.4900	3821.0800	3.6575	3.8211	0
08/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	836.4900	781.4700	0.8365	0.7815	0
08/07/2025	R213 On 06-August-26			Bond Future	9.1209	9.0572	95.3725	95.5948	0
08/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3172.6600	3323.1300	3.1727	3.3231	0
08/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1216.2800	1144.5000	1.2163	1.1445	0
08/07/2025	R214 On 07-August-25			Bond Future	10.9089	10.8240	70.2381	70.7127	6,221
08/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10151.0700	10625.7300	10.1511	10.6257	0
08/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
08/07/2025	R214 On 06-November-25			Bond Future	11.0103	10.9225	68.2542	68.7376	31,309
08/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4008.0300	4392.0900	4.0080	4.3921	0
08/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	686.2000	586.8200	0.6862	0.5868	0
08/07/2025	R214 On 05-February-26			Bond Future	11.1187	11.0278	69.5305	70.0229	0
08/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2837.5400	3129.8200	2.8375	3.1298	0
08/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2082.1400	1882.0800	2.0821	1.8821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2025	R214 On 07-May-26			Bond Future	11.2295	11.1355	67.5101	68.0113	0
08/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3838.2200	4152.3000	3.8382	4.1523	0
08/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2271.5300	2084.4200	2.2715	2.0844	0
08/07/2025	R214 On 06-August-26			Bond Future	11.3514	11.2541	68.7396	69.2497	0
08/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5221.8400	5570.1700	5.2218	5.5702	0
08/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2108.0800	1946.2500	2.1081	1.9463	0
08/07/2025	R248 On 07-August-25			Bond Future	11.1910	11.1112	83.9713	84.5167	206,080
08/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11937.3700	12482.7500	11.9374	12.4828	0
08/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0800	0.0600	0.0001	0.0001	0
08/07/2025	R248 On 06-November-25			Bond Future	11.2981	11.2154	81.1027	81.6581	43,439
08/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4030.3300	4436.6400	4.0303	4.4366	0
08/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1169.8600	1020.7400	1.1699	1.0207	0
08/07/2025	R248 On 05-February-26			Bond Future	11.4123	11.3266	82.6193	83.1849	0
08/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3173.5800	3491.4400	3.1736	3.4914	0
08/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2861.8200	2614.0400	2.8618	2.6140	0
08/07/2025	R248 On 07-May-26			Bond Future	11.5286	11.4399	79.6975	80.2733	260
08/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4233.0700	4577.7400	4.2331	4.5777	0
08/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3015.9000	2784.7700	3.0159	2.7848	0
08/07/2025	R248 On 06-August-26			Bond Future	11.6563	11.5641	81.1483	81.7344	0
08/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6780.9300	7189.8100	6.7809	7.1898	0
08/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2481.8100	2304.6000	2.4818	2.3046	0
08/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0