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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
09/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	2029 On 07-August-25			Bond Future	138.7531	138.7959	138.7531	138.7959	5,425
09/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1343.0600	1385.8600	1.3431	1.3859	0
09/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2029 On 06-November-25			Bond Future	139.9470	139.9898	139.9470	139.9898	0
09/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	157.0300	199.8000	0.1570	0.1998	0
09/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2029 On 05-February-26			Bond Future	142.5985	142.6412	142.5985	142.6412	0
09/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2488.4800	2531.1700	2.4885	2.5312	0
09/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2029 On 07-May-26			Bond Future	143.7954	143.8377	143.7954	143.8377	0
09/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1975.4000	2017.6500	1.9754	2.0177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2029 On 06-August-26			Bond Future	146.4524	146.4940	146.4524	146.4940	0
09/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2352.4300	2394.0000	2.3524	2.3940	0
09/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2030 On 07-August-25			Bond Future	8.3718	8.4095	98.8937	98.7566	118,789
09/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1380.6600	1275.4100	1.3807	1.2754	300
09/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	124.9700	156.8700	0.1250	0.1569	0
09/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3035.0100	2902.3200	3.0350	2.9023	300
09/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	10.6000	15.0600	0.0106	0.0151	0
09/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5061.3700	4924.4600	5.0614	4.9245	0
09/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.3500	0.5900	0.0004	0.0006	300
09/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7309.4300	7172.2900	7.3094	7.1723	1,054
09/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
09/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9363.1400	9225.9900	9.3631	9.2260	0
09/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12537.9700	12400.8200	12.5380	12.4008	0
09/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
09/07/2025	2030 On 06-November-25			Bond Future	8.4222	8.4628	100.7448	100.6045	32,850
09/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1580.5600	1492.5000	1.5806	1.4925	300
09/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	556.4300	608.6800	0.5564	0.6087	0
09/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2917.5400	2801.3600	2.9175	2.8014	300
09/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	202.8900	227.0200	0.2029	0.2270	0
09/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3878.8600	3752.1300	3.8789	3.7521	0
09/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	101.1400	114.7200	0.1011	0.1147	0
09/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5568.5400	5432.9100	5.5685	5.4329	0
09/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	29.5400	34.2200	0.0295	0.0342	300
09/07/2025	2030 On 05-February-26			Bond Future	8.4814	8.5252	98.6214	98.4778	0
09/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3582.6000	3466.9800	3.5826	3.4670	0
09/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	340.1000	368.0600	0.3401	0.3681	0
09/07/2025	2030 On 07-May-26			Bond Future	8.5677	8.6152	100.4348	100.2877	0
09/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3159.4500	3053.6700	3.1595	3.0537	0
09/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	652.1600	693.4700	0.6522	0.6935	0
09/07/2025	2030 On 06-August-26			Bond Future	8.6801	8.7320	98.2564	98.1056	0
09/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2559.9800	2464.5700	2.5600	2.4646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1007.2700	1062.6700	1.0073	1.0627	0
09/07/2025	2031 On 07-August-25			Bond Future	107.3747	107.1578	107.3747	107.1578	0
09/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	101.8100	52.7900	0.1018	0.0528	0
09/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	377.1100	545.0400	0.3771	0.5450	0
09/07/2025	2031 On 06-November-25			Bond Future	109.4111	109.1893	109.4111	109.1893	699
09/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	250.3900	176.2500	0.2504	0.1763	0
09/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	529.2900	676.9200	0.5293	0.6769	0
09/07/2025	2031 On 05-February-26			Bond Future	109.0990	108.8724	109.0990	108.8724	0
09/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.5100	0.7400	0.0015	0.0007	0
09/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2662.4900	2888.3100	2.6625	2.8883	0
09/07/2025	2031 On 07-May-26			Bond Future	111.1313	110.8995	111.1313	110.8995	0
09/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.6900	0.3000	0.0007	0.0003	0
09/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2709.3700	2940.7900	2.7094	2.9408	0
09/07/2025	2031 On 06-August-26			Bond Future	110.7605	110.5233	110.7605	110.5233	0
09/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3049.5200	3286.7300	3.0495	3.2867	0
09/07/2025	2032 On 07-August-25			Bond Future	9.0728	9.1108	98.9678	98.7863	111,797
09/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1817.2100	1689.8100	1.8172	1.6898	300
09/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	268.7600	322.9000	0.2688	0.3229	0
09/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3897.1400	3728.7100	3.8971	3.7287	300
09/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	42.8400	55.9500	0.0428	0.0560	0
09/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6923.6700	6743.3100	6.9237	6.7433	0
09/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	2.5400	3.7200	0.0025	0.0037	300
09/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12836.4500	12654.9100	12.8365	12.6549	0
09/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2032 On 06-November-25			Bond Future	9.1491	9.1892	96.6597	96.4742	28,670
09/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2095.7100	1986.0900	2.0957	1.9861	300
09/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	942.8000	1018.6800	0.9428	1.0187	0
09/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3786.7100	3640.3600	3.7867	3.6404	300
09/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	388.0100	427.1600	0.3880	0.4272	0
09/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5805.4400	5637.1300	5.8054	5.6371	0
09/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	141.6900	158.8800	0.1417	0.1589	0
09/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7701.0700	7522.6600	7.7011	7.5227	0

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09/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	49.9400	57.0300	0.0499	0.0570	300
09/07/2025	2032 On 05-February-26			Bond Future	9.2334	9.2758	98.4676	98.2780	0
09/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4646.4200	4500.2700	4.6464	4.5003	0
09/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	609.2900	652.6700	0.6093	0.6527	0
09/07/2025	2032 On 07-May-26			Bond Future	9.3310	9.3759	96.1186	95.9247	0
09/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4426.1400	4288.7600	4.4261	4.2888	0
09/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1011.0500	1067.6100	1.0111	1.0676	0
09/07/2025	2032 On 06-August-26			Bond Future	9.4456	9.4934	97.8697	97.6712	0
09/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4112.2900	3981.0900	4.1123	3.9811	0
09/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1360.0300	1427.2800	1.3600	1.4273	0
09/07/2025	2033 On 07-August-25			Bond Future	129.8998	130.1113	129.8998	130.1113	1,648
09/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1249.8400	1461.3400	1.2498	1.4613	0
09/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2033 On 06-November-25			Bond Future	130.8251	131.0398	130.8251	131.0398	5,288
09/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2314.9200	2100.2300	2.3149	2.1002	0
09/07/2025	2033 On 05-February-26			Bond Future	133.3037	133.5217	133.3037	133.5217	0
09/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	423.7100	641.7200	0.4237	0.6417	0
09/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2033 On 07-May-26			Bond Future	134.2253	134.4463	134.2253	134.4463	0
09/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	934.6600	713.7500	0.9347	0.7138	0
09/07/2025	2033 On 06-August-26			Bond Future	136.7056	136.9292	136.7056	136.9292	0
09/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2455.6200	2679.2300	2.4556	2.6792	0
09/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2037 On 07-August-25			Bond Future	10.4525	10.4865	87.3977	87.1945	141,490
09/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	626.4900	565.3200	0.6265	0.5653	2,541
09/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1304.7800	1446.8600	1.3048	1.4469	0
09/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1092.6000	999.7500	1.0926	0.9998	300
09/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	808.7300	919.1300	0.8087	0.9191	0
09/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1268.5000	1165.5500	1.2685	1.1656	2,341
09/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	686.9500	787.2500	0.6870	0.7873	0
09/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1617.5900	1497.0600	1.6176	1.4971	200

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09/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	503.7700	586.4900	0.5038	0.5865	0
09/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3317.8900	3144.5200	3.3179	3.1445	300
09/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	119.8400	149.7200	0.1198	0.1497	0
09/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3682.8400	3503.0900	3.6828	3.5031	0
09/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	87.7000	111.2000	0.0877	0.1112	2,541
09/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5557.7400	5360.4400	5.5577	5.3604	0
09/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	16.0300	21.9800	0.0160	0.0220	2,541
09/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5719.3200	5521.2900	5.7193	5.5213	7,500
09/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	13.7200	18.9400	0.0137	0.0189	7,500
09/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7691.2000	7488.8800	7.6912	7.4889	0
09/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	1.8300	2.7600	0.0018	0.0028	2,541
09/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7743.7700	7541.4000	7.7438	7.5414	0
09/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	1.7300	2.6100	0.0017	0.0026	300
09/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9504.0300	9300.9300	9.5040	9.3009	0
09/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.2400	0.3900	0.0002	0.0004	2,541
09/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13625.2000	13421.9500	13.6252	13.4220	0
09/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2037 On 06-November-25			Bond Future	10.5531	10.5884	89.0336	88.8260	23,050
09/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1779.4000	1688.4600	1.7794	1.6885	300
09/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2092.3100	2208.9400	2.0923	2.2089	0
09/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3576.8600	3439.9500	3.5769	3.4400	300
09/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1002.2900	1072.9500	1.0023	1.0730	0
09/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6387.4300	6211.8300	6.3874	6.2118	0
09/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	360.5300	392.5000	0.3605	0.3925	0
09/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8926.0500	8733.5400	8.9261	8.7335	0
09/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	146.2500	161.3100	0.1463	0.1613	300
09/07/2025	2037 On 05-February-26			Bond Future	10.6616	10.6985	86.4405	86.2285	0
09/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2495.7200	2394.8800	2.4957	2.3949	1,930
09/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2562.5900	2673.7700	2.5626	2.6738	0
09/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3321.0100	3201.6400	3.3210	3.2016	1,970
09/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1962.3200	2054.9700	1.9623	2.0550	0
09/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4437.8600	4298.6200	4.4379	4.2986	0
09/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1411.0200	1483.8000	1.4110	1.4838	0
09/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5077.7200	4929.1700	5.0777	4.9292	0

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09/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1179.7000	1243.1700	1.1797	1.2432	1,930
09/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5241.4000	5090.6700	5.2414	5.0907	1,030
09/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1127.5600	1188.8500	1.1276	1.1889	0
09/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7205.5100	7033.6900	7.2055	7.0337	0
09/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	665.3300	705.5300	0.6653	0.7055	1,930
09/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9032.8800	8847.8800	9.0329	8.8479	0
09/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	413.6000	440.6200	0.4136	0.4406	1,970
09/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11082.7700	10886.7900	11.0828	10.8868	0
09/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	220.3600	236.4000	0.2204	0.2364	1,030
09/07/2025	2037 On 07-May-26			Bond Future	10.7847	10.8231	88.0295	87.8128	0
09/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3603.3800	3487.3100	3.6034	3.4873	142
09/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2677.7900	2778.4100	2.6778	2.7784	0
09/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4892.5900	4755.5700	4.8926	4.7556	0
09/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1944.9600	2024.6300	1.9450	2.0246	0
09/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9224.3300	9044.4600	9.2243	9.0445	0
09/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	742.4600	779.2800	0.7425	0.7793	142
09/07/2025	2037 On 06-August-26			Bond Future	10.9232	10.9635	85.3737	85.1521	0
09/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6127.3800	5978.4400	6.1274	5.9784	0
09/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1940.6400	2013.2600	1.9406	2.0133	0
09/07/2025	2038 On 07-August-25			Bond Future	138.2519	138.3826	138.2519	138.3826	2,397
09/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1308.0900	1177.3900	1.3081	1.1774	0
09/07/2025	2038 On 06-November-25			Bond Future	140.8740	141.0062	140.8740	141.0062	440
09/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	3005.9900	2873.8000	3.0060	2.8738	0
09/07/2025	2038 On 05-February-26			Bond Future	141.3778	141.5116	141.3778	141.5116	0
09/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1822.2100	1688.3800	1.8222	1.6884	0
09/07/2025	2038 On 07-May-26			Bond Future	144.0120	144.1470	144.0120	144.1470	0
09/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	518.0300	382.9900	0.5180	0.3830	0
09/07/2025	2038 On 06-August-26			Bond Future	144.4725	144.6087	144.4725	144.6087	0
09/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	247.5400	111.3500	0.2475	0.1114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	2040 On 07-August-25			Bond Future	10.9097	10.9439	86.5461	86.3260	52,677
09/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	682.6400	615.6800	0.6826	0.6157	400
09/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1395.0600	1548.1600	1.3951	1.5482	0
09/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	979.4100	891.2300	0.9794	0.8912	680
09/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1042.2900	1174.1700	1.0423	1.1742	0
09/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1337.9800	1227.9500	1.3380	1.2280	0
09/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	758.4800	868.5100	0.7585	0.8685	0
09/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1753.2700	1622.1500	1.7533	1.6222	0
09/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	538.4600	627.4000	0.5385	0.6274	0
09/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2216.1500	2065.7700	2.2162	2.0658	0
09/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	373.0100	442.6900	0.3730	0.4427	680
09/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3246.3200	3065.4400	3.2463	3.0654	400
09/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	167.1000	206.2800	0.1671	0.2063	0
09/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3795.5500	3603.7000	3.7956	3.6037	0
09/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	108.4000	136.6100	0.1084	0.1366	0
09/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4926.4100	4719.9800	4.9264	4.7200	0
09/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	43.2100	56.8400	0.0432	0.0568	0
09/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6638.6000	6422.4500	6.6386	6.4225	0
09/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	9.5900	13.5000	0.0096	0.0135	400
09/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8871.1500	8651.6800	8.8712	8.6517	0
09/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	1.1000	1.6900	0.0011	0.0017	0
09/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9955.1500	9735.3100	9.9552	9.7353	0
09/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.3500	0.5700	0.0004	0.0006	0
09/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13523.8100	13303.7500	13.5238	13.3038	0
09/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2040 On 06-November-25			Bond Future	11.0169	11.0524	88.1660	87.9412	9,098
09/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5594.6300	5418.6900	5.5946	5.4187	0
09/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	602.1800	650.9800	0.6022	0.6510	0
09/07/2025	2040 On 05-February-26			Bond Future	11.1319	11.1689	85.3061	85.0766	0
09/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4059.3200	3921.0200	4.0593	3.9210	0
09/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1873.6100	1964.7800	1.8736	1.9648	0
09/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5431.6400	5271.6000	5.4316	5.2716	475
09/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1304.4500	1373.8800	1.3045	1.3739	0
09/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11943.1100	11731.1600	11.9431	11.7312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	243.7100	261.2300	0.2437	0.2612	475
09/07/2025	2040 On 07-May-26			Bond Future	11.2601	11.2986	86.8741	86.6395	0
09/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1775.5900	1699.8400	1.7756	1.6998	1,460
09/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5297.0600	5455.8200	5.2971	5.4558	0
09/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2912.4800	2807.1800	2.9125	2.8072	820
09/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3773.4600	3902.6700	3.7735	3.9027	0
09/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4815.6000	4674.4500	4.8156	4.6745	0
09/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2367.6500	2461.0100	2.3677	2.4610	0
09/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5007.3400	4863.2500	5.0073	4.8633	0
09/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2268.0100	2358.4300	2.2680	2.3584	1,460
09/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6246.3300	6085.5100	6.2463	6.0855	0
09/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1734.3100	1808.0000	1.7343	1.8080	820
09/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7040.1100	6870.2800	7.0401	6.8703	0
09/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1469.7500	1534.4300	1.4698	1.5344	1,460
09/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8374.1300	8191.6000	8.3741	8.1916	0
09/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1121.4500	1173.4300	1.1215	1.1734	820
09/07/2025	2040 On 06-August-26			Bond Future	11.4028	11.4431	83.9463	83.7066	0
09/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6644.2600	6483.0800	6.6443	6.4831	0
09/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2131.8100	2210.3300	2.1318	2.2103	0
09/07/2025	2044 On 07-August-25			Bond Future	11.1797	11.2139	81.4598	81.2358	41,445
09/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	67.2800	58.5600	0.0673	0.0586	9,000
09/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3812.0100	4027.3100	3.8120	4.0273	0
09/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1492.7600	1374.4500	1.4928	1.3745	9,000
09/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	708.4100	814.1200	0.7084	0.8141	0
09/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4302.2200	4100.6400	4.3022	4.1006	0
09/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	81.0400	103.4800	0.0810	0.1035	9,000
09/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6302.0200	6083.8200	6.3020	6.0838	0
09/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	15.4500	21.2700	0.0155	0.0213	5,600
09/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12421.8500	12197.8400	12.4219	12.1978	0
09/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
09/07/2025	2044 On 06-November-25			Bond Future	11.2867	11.3221	82.9845	82.7559	78,349
09/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2036.6300	1934.1900	2.0366	1.9342	11,000
09/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2274.3800	2400.5900	2.2744	2.4006	0
09/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4009.4300	3857.5200	4.0094	3.8575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1099.8700	1176.6100	1.0999	1.1766	11,000
09/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4598.2600	4435.8300	4.5983	4.4358	0
09/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	902.4800	968.7000	0.9025	0.9687	0
09/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5160.4600	4989.3100	5.1605	4.9893	0
09/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	750.2500	807.7500	0.7503	0.8078	5,800
09/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6124.7400	5941.0300	6.1247	5.9410	0
09/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	547.3900	592.3300	0.5474	0.5923	5,600
09/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6370.2500	6183.7900	6.3703	6.1838	0
09/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	505.6400	547.8300	0.5056	0.5478	5,800
09/07/2025	2044 On 05-February-26			Bond Future	11.4010	11.4378	80.1530	79.9195	0
09/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3392.0800	3266.4800	3.3921	3.2665	0
09/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2391.8000	2499.6600	2.3918	2.4997	0
09/07/2025	2044 On 07-May-26			Bond Future	11.5270	11.5653	81.6261	81.3876	0
09/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4418.3300	4283.0000	4.4183	4.2830	0
09/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2743.9500	2847.1600	2.7440	2.8472	0
09/07/2025	2044 On 06-August-26			Bond Future	11.6666	11.7066	78.7279	78.4842	0
09/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6659.7500	6497.3500	6.6598	6.4974	0
09/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2261.3800	2342.7200	2.2614	2.3427	0
09/07/2025	2046 On 07-August-25			Bond Future	119.1931	119.0961	119.1931	119.0961	12,424
09/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	503.0500	406.0600	0.5031	0.4061	0
09/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2046 On 06-November-25			Bond Future	119.1948	119.0951	119.1948	119.0951	7,206
09/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6215.2000	6314.9300	6.2152	6.3149	0
09/07/2025	2046 On 05-February-26			Bond Future	121.4529	121.3507	121.4529	121.3507	0
09/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	197.1000	299.3300	0.1971	0.2993	0
09/07/2025	2046 On 07-May-26			Bond Future	121.4207	121.3155	121.4207	121.3155	0
09/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3529.3500	3634.5500	3.5294	3.6346	0
09/07/2025	2046 On 06-August-26			Bond Future	123.6630	123.5545	123.6630	123.5545	0
09/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1283.0000	1174.4900	1.2830	1.1745	0
09/07/2025	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
09/07/2025	2050 On 07-August-25			Bond Future	117.9765	117.2899	117.9765	117.2899	12,576
09/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1913.5400	2600.0600	1.9135	2.6001	0
09/07/2025	2050 On 06-November-25			Bond Future	120.2140	119.5138	120.2140	119.5138	5,109
09/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4206.0000	4906.2400	4.2060	4.9062	0
09/07/2025	2050 On 05-February-26			Bond Future	120.0791	119.3649	120.0791	119.3649	0
09/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2740.8700	3455.1300	2.7409	3.4551	0
09/07/2025	2050 On 07-May-26			Bond Future	122.3166	121.5880	122.3166	121.5880	0
09/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1753.3900	2482.0200	1.7534	2.4820	0
09/07/2025	2050 On 06-August-26			Bond Future	122.1234	121.3801	122.1234	121.3801	0
09/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1146.6000	1889.8900	1.1466	1.8899	0
09/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	AL37 On 07-August-25			Index Future	1160.0690	1158.2940	1160.0690	1,158.2940	0
09/07/2025	AL37 On 06-November-25			Index Future	1181.7840	1179.9750	1181.7840	1,179.9750	0
09/07/2025	AL37 On 05-February-26			Index Future	1203.8960	1202.0500	1203.8960	1,202.0500	0
09/07/2025	AL37 On 07-May-26			Index Future	1226.0640	1224.1810	1226.0640	1,224.1810	0
09/07/2025	AL37 On 06-August-26			Index Future	1248.2190	1246.2980	1248.2190	1,246.2980	0
09/07/2025	AL7T On 07-August-25			Index Future	1400.8330	1397.8220	1400.8330	1,397.8220	0
09/07/2025	AL7T On 06-November-25			Index Future	1427.0560	1423.9860	1427.0560	1,423.9860	0
09/07/2025	AL7T On 05-February-26			Index Future	1453.7570	1450.6260	1453.7570	1,450.6260	0
09/07/2025	AL7T On 07-May-26			Index Future	1480.5260	1477.3340	1480.5260	1,477.3340	0
09/07/2025	AL7T On 06-August-26			Index Future	1507.2790	1504.0240	1507.2790	1,504.0240	0
09/07/2025	ALBI On 07-August-25			Index Future	1188.5130	1186.4230	1188.5130	1,186.4230	77
09/07/2025	ALBI On 06-November-25			Index Future	1210.7610	1208.6300	1210.7610	1,208.6300	0
09/07/2025	ALBI On 05-February-26			Index Future	1233.4150	1231.2420	1233.4150	1,231.2420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	ALBI On 07-May-26			Index Future	1256.1270	1253.9100	1256.1270	1,253.9100	0
09/07/2025	ALBI On 06-August-26			Index Future	1278.8250	1276.5640	1278.8250	1,276.5640	0
09/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	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
09/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	ES33 On 07-August-25			Bond Future	10.5072	10.5466	86.9183	86.7297	0
09/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13113.7100	12925.0900	13.1137	12.9251	0
09/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES33 On 06-November-25			Bond Future	10.6326	10.6740	84.7721	84.5794	0
09/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6121.8600	5929.1300	6.1219	5.9291	0
09/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES33 On 05-February-26			Bond Future	10.7710	10.8145	86.3778	86.1809	0
09/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3182.3400	2985.4500	3.1823	2.9855	0
09/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES33 On 07-May-26			Bond Future	10.9195	10.9652	84.1913	83.9900	0
09/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3310.7600	3109.4400	3.3108	3.1094	0
09/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES33 On 06-August-26			Bond Future	11.0858	11.1341	85.7440	85.5380	0
09/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3875.3300	3669.3800	3.8753	3.6694	0
09/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES42 On 07-August-25			Bond Future	11.4065	11.4458	81.0173	80.7767	0
09/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12745.0900	12504.5700	12.7451	12.5046	0
09/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES42 On 06-November-25			Bond Future	11.5257	11.5665	78.2887	78.0431	0
09/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4954.8000	4709.2400	4.9548	4.7092	0
09/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES42 On 05-February-26			Bond Future	11.6500	11.6924	79.7712	79.5204	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1171.4800	920.7100	1.1715	0.9207	0
09/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES42 On 07-May-26			Bond Future	11.7857	11.8299	76.9917	76.7355	0
09/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2350.2600	2094.1100	2.3503	2.0941	0
09/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	ES42 On 06-August-26			Bond Future	11.9303	11.9764	78.4095	78.1478	0
09/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3935.1900	3673.4800	3.9352	3.6735	0
09/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GOVI On 07-August-25			GOVI	1170.0870	1168.0720	1170.0870	1,168.0720	612
09/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1590870.0000	1570720.0000	159.0870	157.0720	0
09/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GOVI On 06-November-25			GOVI	1191.9910	1189.9360	1191.9910	1,189.9360	0
09/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	799910.0000	779360.0000	79.9910	77.9360	0
09/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GOVI On 05-February-26			GOVI	1214.2930	1212.1980	1214.2930	1,212.1980	0
09/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	642930.0000	621980.0000	64.2930	62.1980	0
09/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GOVI On 07-May-26			GOVI	1236.6530	1234.5160	1236.6530	1,234.5160	42
09/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	596530.0000	575160.0000	59.6530	57.5160	0
09/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GOVI On 06-August-26			GOVI	1258.9990	1256.8190	1258.9990	1,256.8190	0
09/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	699990.0000	678190.0000	69.9990	67.8190	0
09/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/07/2025	IGOV On 07-August-25			Index Future	380.0580	379.8850	380.0580	379.8850	746
09/07/2025	IGOV On 06-November-25			Index Future	387.2660	387.0890	387.2660	387.0890	8
09/07/2025	IGOV On 05-February-26			Index Future	394.6040	394.4230	394.6040	394.4230	0
09/07/2025	IGOV On 07-May-26			Index Future	401.9600	401.7750	401.9600	401.7750	0
09/07/2025	IGOV On 06-August-26			Index Future	409.3120	409.1220	409.3120	409.1220	0
09/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/07/2025	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
09/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/07/2025	R033 On 07-August-25			Bond Future	9.2896	9.3278	107.4626	107.2524	7,150
09/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5561.4400	5358.7400	5.5614	5.3587	0
09/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	21.4300	29.0100	0.0214	0.0290	0
09/07/2025	R033 On 06-November-25			Bond Future	9.3713	9.4115	104.4309	104.2160	0
09/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5214.3500	5028.4000	5.2144	5.0284	0
09/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	238.8600	267.8000	0.2389	0.2678	0
09/07/2025	R033 On 05-February-26			Bond Future	9.4606	9.5029	106.3842	106.1646	0
09/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5734.9600	5558.4000	5.7350	5.5584	0
09/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	560.5800	603.5900	0.5606	0.6036	0
09/07/2025	R033 On 07-May-26			Bond Future	9.5626	9.6072	103.2970	103.0725	0
09/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5050.8000	4888.5900	5.0508	4.8886	0
09/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1042.0600	1104.3500	1.0421	1.1044	0
09/07/2025	R033 On 06-August-26			Bond Future	9.6800	9.7273	105.1782	104.9485	0
09/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4453.3200	4306.6200	4.4533	4.3066	0
09/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1729.4000	1812.4100	1.7294	1.8124	0
09/07/2025	R035 On 07-August-25			Bond Future	9.8677	9.9061	97.9182	97.6939	75,814
09/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1711.5000	1574.1100	1.7115	1.5741	300
09/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	480.9500	567.8400	0.4810	0.5678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2233.4800	2074.4900	2.2335	2.0745	0
09/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	316.7900	382.0800	0.3168	0.3821	8,000
09/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2946.6100	2765.8900	2.9466	2.7659	0
09/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	181.7500	225.3100	0.1818	0.2253	8,000
09/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3195.1600	3008.5500	3.1952	3.0086	0
09/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	149.9000	187.5700	0.1499	0.1876	50
09/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4117.5900	3914.6900	4.1176	3.9147	300
09/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	72.4000	93.7800	0.0724	0.0938	0
09/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5804.4700	5586.9600	5.8045	5.5870	0
09/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	17.7900	24.5600	0.0178	0.0246	8,500
09/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7903.0200	7680.1000	7.9030	7.6801	0
09/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	2.7400	4.1000	0.0027	0.0041	17,500
09/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8110.1200	7886.9900	8.1101	7.8870	0
09/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	2.2600	3.4100	0.0023	0.0034	300
09/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14546.4100	14322.1300	14.5464	14.3221	0
09/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R035 On 06-November-25			Bond Future	9.9616	10.0017	95.2477	95.0186	36,533
09/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1262.8400	1178.1800	1.2628	1.1782	250
09/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2366.6600	2511.0900	2.3667	2.5111	0
09/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1642.8900	1541.9300	1.6429	1.5419	2,000
09/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1938.4700	2066.6000	1.9385	2.0666	0
09/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2176.4100	2056.0300	2.1764	2.0560	300
09/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1502.8200	1611.5300	1.5028	1.6115	0
09/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2417.3100	2289.2400	2.4173	2.2892	0
09/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1348.5100	1449.5300	1.3485	1.4495	250
09/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2970.6000	2826.9400	2.9706	2.8269	0
09/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1062.4300	1147.8600	1.0624	1.1479	50
09/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3404.9900	3250.8400	3.4050	3.2508	2,000
09/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	887.7200	962.6600	0.8877	0.9627	0
09/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3527.0700	3370.2000	3.5271	3.3702	2,000
09/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	844.6100	916.8300	0.8446	0.9168	0
09/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3775.7300	3613.6300	3.7757	3.6136	0
09/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	764.1100	831.1000	0.7641	0.8311	250
09/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4115.4400	3946.7900	4.1154	3.9468	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	667.4000	727.8400	0.6674	0.7278	0
09/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4551.9000	4375.7200	4.5519	4.3757	0
09/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	562.2700	615.1800	0.5623	0.6152	8,500
09/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5732.7100	5540.3200	5.7327	5.5403	2,000
09/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	355.1800	391.8800	0.3552	0.3919	0
09/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5779.2700	5586.3400	5.7793	5.5863	250
09/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	348.9400	385.1000	0.3489	0.3851	0
09/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6012.4900	5817.0000	6.0125	5.8170	0
09/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	318.7800	352.3800	0.3188	0.3524	0
09/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6958.0700	6753.8200	6.9581	6.7538	0
09/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	221.3200	246.1600	0.2213	0.2462	0
09/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8060.3600	7848.6000	8.0604	7.8486	0
09/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	144.5700	161.9000	0.1446	0.1619	2,000
09/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8156.6000	7944.3000	8.1566	7.9443	0
09/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	139.3100	156.1000	0.1393	0.1561	250
09/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9215.5400	8998.2200	9.2155	8.9982	0
09/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	92.3300	104.1000	0.0923	0.1041	300
09/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10550.7200	10328.3500	10.5507	10.3284	0
09/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	47.7200	54.4400	0.0477	0.0544	250
09/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10740.5700	10517.6300	10.7406	10.5176	0
09/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	42.9500	49.1000	0.0430	0.0491	2,000
09/07/2025	R035 On 05-February-26			Bond Future	10.0642	10.1062	97.0294	96.7955	0
09/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2737.2400	2615.8700	2.7372	2.6159	250
09/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2149.4400	2262.0300	2.1494	2.2620	0
09/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3660.8700	3518.0100	3.6609	3.5180	2,000
09/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1595.2900	1686.3900	1.5953	1.6864	0
09/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4527.6300	4368.5500	4.5276	4.3686	0
09/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1227.8300	1302.7100	1.2278	1.3027	250
09/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5003.4900	4836.8000	5.0035	4.8368	0
09/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1068.5800	1135.8500	1.0686	1.1359	0
09/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5616.5100	5441.1200	5.6165	5.4411	2,000
09/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	896.1000	954.6700	0.8961	0.9547	0
09/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5866.7800	5688.1800	5.8668	5.6882	0
09/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	834.7500	890.1100	0.8348	0.8901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6588.9400	6401.9900	6.5889	6.4020	0
09/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	681.9400	728.9500	0.6819	0.7290	250
09/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12193.0800	11969.0800	12.1931	11.9691	0
09/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	104.5600	114.5200	0.1046	0.1145	2,000
09/07/2025	R035 On 07-May-26			Bond Future	10.1716	10.2156	94.3102	94.0711	0
09/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5215.9200	5054.8800	5.2159	5.0549	0
09/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1565.9900	1644.0300	1.5660	1.6440	0
09/07/2025	R035 On 06-August-26			Bond Future	10.2936	10.3398	96.0288	95.7844	0
09/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5736.7400	5572.2100	5.7367	5.5722	0
09/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1788.6800	1868.5600	1.7887	1.8686	0
09/07/2025	R038 On 07-August-25			Bond Future	10.5029	10.5367	106.5252	106.2873	6,513
09/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5059.2900	4838.3700	5.0593	4.8384	0
09/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	54.7700	71.6700	0.0548	0.0717	0
09/07/2025	R038 On 06-November-25			Bond Future	10.6098	10.6451	103.0347	102.7917	0
09/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3745.0400	3590.4000	3.7450	3.5904	1,770
09/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1237.7200	1326.0300	1.2377	1.3260	0
09/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5023.1200	4844.5000	5.0231	4.8445	0
09/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	807.8900	872.2200	0.8079	0.8722	0
09/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11038.8100	10808.5300	11.0388	10.8085	0
09/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	111.1500	123.8200	0.1112	0.1238	1,770
09/07/2025	R038 On 05-February-26			Bond Future	10.7233	10.7602	104.9617	104.7135	0
09/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6021.7200	5846.6700	6.0217	5.8467	0
09/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1345.3400	1418.4400	1.3453	1.4184	0
09/07/2025	R038 On 07-May-26			Bond Future	10.8471	10.8856	101.4067	101.1532	0
09/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5691.7100	5529.1100	5.6917	5.5291	0
09/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2134.2000	2225.1600	2.1342	2.2252	0
09/07/2025	R038 On 06-August-26			Bond Future	10.9830	11.0233	103.2529	102.9937	0
09/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7145.3400	6970.9900	7.1453	6.9710	0
09/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2249.3100	2334.2400	2.2493	2.3342	0
09/07/2025	R053 On 07-August-25			Bond Future	11.0767	11.1003	108.9233	108.7132	22,818
09/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16089.3000	15879.2300	16.0893	15.8792	0
09/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
09/07/2025	R053 On 06-November-25			Bond Future	11.1791	11.2036	105.0995	104.8848	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
09/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6043.1100	5892.2800	6.0431	5.8923	0
09/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1157.9300	1221.7800	1.1579	1.2218	0
09/07/2025	R053 On 05-February-26			Bond Future	11.2862	11.3117	107.0650	106.8457	0
09/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4979.8400	4861.6600	4.9798	4.8617	0
09/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3248.5800	3349.6900	3.2486	3.3497	0
09/07/2025	R053 On 07-May-26			Bond Future	11.4009	11.4274	103.1716	102.9473	0
09/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6021.2100	5894.5200	6.0212	5.8945	0
09/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3624.8100	3722.3900	3.6248	3.7224	0
09/07/2025	R053 On 06-August-26			Bond Future	11.5248	11.5525	105.0496	104.8202	0
09/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9244.4300	9094.9100	9.2444	9.0949	0
09/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3306.1600	3386.0400	3.3062	3.3860	0
09/07/2025	R186 On 07-August-25			Bond Future	7.7219	7.7494	104.9891	104.9533	160,391
09/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1921.8700	1886.0500	1.9219	1.8861	1,983
09/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2501.9400	2466.1200	2.5019	2.4661	0
09/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3214.2900	3178.4700	3.2143	3.1785	0
09/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
09/07/2025	R186 On 06-November-25			Bond Future	7.7510	7.7858	106.9544	106.9173	8,516
09/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	490.7400	463.9600	0.4907	0.4640	0
09/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	87.2200	97.5600	0.0872	0.0976	0
09/07/2025	R186 On 05-February-26			Bond Future	7.8065	7.8526	103.6498	103.6114	0
09/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	626.1800	598.0000	0.6262	0.5980	0
09/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	108.7300	118.9900	0.1087	0.1190	0
09/07/2025	R186 On 07-May-26			Bond Future	7.9702	8.0376	105.5560	105.5159	0
09/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	538.1500	509.5400	0.5382	0.5095	0
09/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	112.1500	123.6000	0.1122	0.1236	0
09/07/2025	R186 On 06-August-26			Bond Future	8.3879	8.5055	102.1741	102.1322	0
09/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	218.5500	196.2400	0.2186	0.1962	0
09/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	153.7800	173.3100	0.1538	0.1733	0
09/07/2025	R202 On 07-August-25			Bond Future	268.2887	268.7393	268.2887	268.7393	573
09/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3311.2900	2860.7100	3.3113	2.8607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R202 On 06-November-25			Bond Future	273.3770	273.8344	273.3770	273.8344	460
09/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2263.0000	1805.5900	2.2630	1.8056	0
09/07/2025	R202 On 05-February-26			Bond Future	273.2214	273.6859	273.2214	273.6859	0
09/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4598.6300	4134.0900	4.5986	4.1341	0
09/07/2025	R202 On 07-May-26			Bond Future	278.3126	278.7833	278.3126	278.7833	0
09/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	762.6100	1233.3000	0.7626	1.2333	0
09/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R202 On 06-August-26			Bond Future	278.0298	278.5063	278.0298	278.5063	0
09/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	830.2500	353.7100	0.8303	0.3537	0
09/07/2025	R209 On 07-August-25			Bond Future	10.1478	10.1861	77.2689	77.0656	11,175
09/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11990.6000	11787.3600	11.9906	11.7874	0
09/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R209 On 06-November-25			Bond Future	10.2385	10.2784	75.5633	75.3557	6,867
09/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5466.9800	5292.2900	5.4670	5.2923	0
09/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	332.9600	365.7800	0.3330	0.3658	0
09/07/2025	R209 On 05-February-26			Bond Future	10.3351	10.3766	76.9766	76.7647	0
09/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4117.7700	3974.3100	4.1178	3.9743	0
09/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1153.0400	1221.4500	1.1530	1.2215	0
09/07/2025	R209 On 07-May-26			Bond Future	10.4409	10.4842	75.2409	75.0244	0
09/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4609.0200	4466.0600	4.6090	4.4661	0
09/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1538.0200	1611.4900	1.5380	1.6115	0
09/07/2025	R209 On 06-August-26			Bond Future	10.5582	10.6033	76.6117	76.3905	0
09/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5605.9600	5454.9100	5.6060	5.4549	0
09/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1660.7700	1730.8700	1.6608	1.7309	0
09/07/2025	R210 On 07-August-25			Bond Future	249.8504	249.8401	249.8504	249.8401	306
09/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1410.4100	1400.1400	1.4104	1.4001	0
09/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R210 On 06-November-25			Bond Future	251.1647	251.1527	251.1647	251.1527	992
09/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	975.2900	987.3500	0.9753	0.9874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R210 On 05-February-26			Bond Future	255.9232	255.9093	255.9232	255.9093	0
09/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2823.1600	2809.3200	2.8232	2.8093	0
09/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R210 On 07-May-26			Bond Future	257.2129	257.1966	257.2129	257.1966	0
09/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1812.9300	1796.5900	1.8129	1.7966	0
09/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R210 On 06-August-26			Bond Future	261.9646	261.9454	261.9646	261.9454	0
09/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2124.6200	2105.4300	2.1246	2.1054	0
09/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R213 On 07-August-25			Bond Future	8.7338	8.7714	95.6308	95.4755	21,473
09/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11163.7100	11008.4700	11.1637	11.0085	0
09/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2025	R213 On 06-November-25			Bond Future	8.8021	8.8421	93.8690	93.7102	77,791
09/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4912.6900	4768.1800	4.9127	4.7682	0
09/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	113.3600	127.5900	0.1134	0.1276	0
09/07/2025	R213 On 05-February-26			Bond Future	8.8803	8.9229	95.6249	95.4627	0
09/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4190.2500	4061.0600	4.1903	4.0611	0
09/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	435.5200	468.5800	0.4355	0.4686	0
09/07/2025	R213 On 07-May-26			Bond Future	8.9665	9.0120	93.8319	93.6658	0
09/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3776.8800	3657.4900	3.7769	3.6575	0
09/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	789.7900	836.4900	0.7898	0.8365	0
09/07/2025	R213 On 06-August-26			Bond Future	9.0721	9.1209	95.5426	95.3725	0
09/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3283.2700	3172.6600	3.2833	3.1727	0
09/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1156.8400	1216.2800	1.1568	1.2163	0
09/07/2025	R214 On 07-August-25			Bond Future	10.8703	10.9089	70.4530	70.2381	6,221
09/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10365.9900	10151.0700	10.3660	10.1511	0
09/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
09/07/2025	R214 On 06-November-25			Bond Future	10.9703	11.0103	68.4736	68.2542	31,309
09/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4171.9900	4008.0300	4.1720	4.0080	0
09/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	630.7600	686.2000	0.6308	0.6862	0
09/07/2025	R214 On 05-February-26			Bond Future	11.0772	11.1187	69.7544	69.5305	0
09/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2960.2700	2837.5400	2.9603	2.8375	0
09/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1981.0000	2082.1400	1.9810	2.0821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2025	R214 On 07-May-26			Bond Future	11.1865	11.2295	67.7388	67.5101	0
09/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3972.9600	3838.2200	3.9730	3.8382	0
09/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2177.6400	2271.5300	2.1776	2.2715	0
09/07/2025	R214 On 06-August-26			Bond Future	11.3067	11.3514	68.9731	68.7396	0
09/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5374.1000	5221.8400	5.3741	5.2218	0
09/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2026.7800	2108.0800	2.0268	2.1081	0
09/07/2025	R248 On 07-August-25			Bond Future	11.1674	11.1910	84.1320	83.9713	83,023
09/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12098.0100	11937.3700	12.0980	11.9374	0
09/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
09/07/2025	R248 On 06-November-25			Bond Future	11.2735	11.2981	81.2669	81.1027	163,964
09/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4137.8000	4030.3300	4.1378	4.0303	0
09/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1113.1300	1169.8600	1.1131	1.1699	0
09/07/2025	R248 On 05-February-26			Bond Future	11.3868	11.4123	82.7870	82.6193	0
09/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3256.8600	3173.5800	3.2569	3.1736	0
09/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2777.4200	2861.8200	2.7774	2.8618	0
09/07/2025	R248 On 07-May-26			Bond Future	11.5021	11.5286	79.8690	79.6975	260
09/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4326.6600	4233.0700	4.3267	4.2331	0
09/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2937.9800	3015.9000	2.9380	3.0159	0
09/07/2025	R248 On 06-August-26			Bond Future	11.6285	11.6563	81.3239	81.1483	0
09/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6895.7600	6780.9300	6.8958	6.7809	0
09/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2421.1100	2481.8100	2.4211	2.4818	0
09/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0