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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	2029 On 07-August-25			Bond Future	139.8060	139.5698	139.8060	139.5698	0
07/08/2025	2029 On 07-August-25	137.41	Call	Bond Future	2396.0400	2159.8200	2.3960	2.1598	0
07/08/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2029 On 06-November-25			Bond Future	140.9875	140.7466	140.9875	140.7466	3,158
07/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1197.5100	956.6400	1.1975	0.9566	0
07/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2029 On 05-February-26			Bond Future	143.6570	143.4115	143.6570	143.4115	0
07/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3547.0000	3301.4800	3.5470	3.3015	0
07/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2029 On 07-May-26			Bond Future	144.8776	144.6271	144.8776	144.6271	0
07/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	3057.5800	2807.1100	3.0576	2.8071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2029 On 06-August-26			Bond Future	147.5602	147.3047	147.5602	147.3047	0
07/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3460.2400	3204.6900	3.4602	3.2047	0
07/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25			Bond Future	8.1500	8.1805	99.7036	99.5919	0
07/08/2025	2030 On 07-August-25	8.72	Call	Bond Future	2065.6100	1953.8700	2.0656	1.9539	0
07/08/2025	2030 On 07-August-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25	9.22	Call	Bond Future	3834.3300	3722.5900	3.8343	3.7226	0
07/08/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25	9.81	Call	Bond Future	5870.9400	5759.2000	5.8709	5.7592	0
07/08/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25	10.48	Call	Bond Future	8119.3500	8007.6100	8.1194	8.0076	0
07/08/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25	11.11	Call	Bond Future	10173.0600	10061.3200	10.1731	10.0613	0
07/08/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 07-August-25	12.12	Call	Bond Future	13347.8900	13236.1500	13.3479	13.2362	0
07/08/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2030 On 06-November-25			Bond Future	8.1970	8.2242	101.5284	101.4332	137,199
07/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2030.9200	1957.6600	2.0309	1.9577	300
07/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	223.1900	245.1900	0.2232	0.2452	0
07/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3552.1000	3463.8700	3.5521	3.4639	300
07/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	53.8500	60.8800	0.0539	0.0609	0
07/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4581.6900	4489.4900	4.5817	4.4895	0
07/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	20.3700	23.4300	0.0204	0.0234	0
07/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6326.3100	6231.7300	6.3263	6.2317	0
07/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3.7100	4.3900	0.0037	0.0044	300
07/08/2025	2030 On 05-February-26			Bond Future	8.2398	8.2691	99.4182	99.3211	51,961
07/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4202.3800	4117.1700	4.2024	4.1172	0
07/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	163.0400	174.9400	0.1630	0.1749	0
07/08/2025	2030 On 07-May-26			Bond Future	8.3059	8.3376	101.2499	101.1507	0
07/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3713.9600	3635.3200	3.7140	3.6353	0
07/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	391.6000	412.0900	0.3916	0.4121	0
07/08/2025	2030 On 06-August-26			Bond Future	8.3943	8.4288	99.0906	98.9893	0
07/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3059.0000	2987.1100	3.0590	2.9871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	672.0900	701.4700	0.6721	0.7015	0
07/08/2025	2031 On 07-August-25			Bond Future	108.2300	108.0754	108.2300	108.0754	0
07/08/2025	2031 On 07-August-25	107.65	Call	Bond Future	579.9700	425.4100	0.5800	0.4254	0
07/08/2025	2031 On 07-August-25	107.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2031 On 06-November-25			Bond Future	110.0992	110.1004	110.0992	110.1004	680
07/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	491.7700	493.7400	0.4918	0.4937	0
07/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	82.6200	83.3100	0.0826	0.0833	0
07/08/2025	2031 On 05-February-26			Bond Future	109.7986	109.7998	109.7986	109.7998	0
07/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	2.5000	2.5700	0.0025	0.0026	0
07/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1963.9500	1962.8000	1.9640	1.9628	0
07/08/2025	2031 On 07-May-26			Bond Future	111.8477	111.8487	111.8477	111.8487	0
07/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	1.1900	1.2100	0.0012	0.0012	0
07/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1993.5300	1992.5400	1.9935	1.9925	0
07/08/2025	2031 On 06-August-26			Bond Future	111.4919	111.4927	111.4919	111.4927	0
07/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2318.0900	2317.2800	2.3181	2.3173	0
07/08/2025	2032 On 07-August-25			Bond Future	8.8300	8.8657	100.1372	99.9639	0
07/08/2025	2032 On 07-August-25	9.40	Call	Bond Future	2717.8600	2544.5900	2.7179	2.5446	0
07/08/2025	2032 On 07-August-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2032 On 07-August-25	9.90	Call	Bond Future	5023.7100	4850.4400	5.0237	4.8504	0
07/08/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2032 On 07-August-25	10.59	Call	Bond Future	8090.5400	7917.2700	8.0905	7.9173	0
07/08/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2032 On 07-August-25	12.01	Call	Bond Future	14005.8600	13832.5900	14.0059	13.8326	0
07/08/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2032 On 06-November-25			Bond Future	8.9090	8.9361	97.7791	97.6518	135,126
07/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2694.1900	2602.0300	2.6942	2.6020	300
07/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	421.8100	456.9300	0.4218	0.4569	0
07/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4643.8200	4530.1700	4.6438	4.5302	300
07/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	125.6500	139.2800	0.1257	0.1393	0
07/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6815.0700	6692.0800	6.8151	6.6921	0
07/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	31.8500	36.1400	0.0319	0.0361	0
07/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8778.2300	8652.1900	8.7782	8.6522	0

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07/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	7.6300	8.8700	0.0076	0.0089	300
07/08/2025	2032 On 05-February-26			Bond Future	8.9807	9.0093	99.6069	99.4772	0
07/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5487.3300	5377.3900	5.4873	5.3774	0
07/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	310.8700	330.6400	0.3109	0.3306	0
07/08/2025	2032 On 07-May-26			Bond Future	9.0635	9.0937	97.2822	97.1499	0
07/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5210.7300	5107.6500	5.2107	5.1077	0
07/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	631.9900	661.2300	0.6320	0.6612	0
07/08/2025	2032 On 06-August-26			Bond Future	9.1616	9.1937	99.0589	98.9239	0
07/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4858.9700	4760.2000	4.8590	4.7602	0
07/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	917.4400	953.7400	0.9174	0.9537	0
07/08/2025	2033 On 07-August-25			Bond Future	130.8375	130.3524	130.8375	130.3524	0
07/08/2025	2033 On 07-August-25	128.65	Call	Bond Future	2187.5000	1702.3800	2.1875	1.7024	0
07/08/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2033 On 06-November-25			Bond Future	131.3463	131.2567	131.3463	131.2567	6,548
07/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1793.7300	1883.3100	1.7937	1.8833	0
07/08/2025	2033 On 05-February-26			Bond Future	133.8333	133.7419	133.8333	133.7419	0
07/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	953.2900	861.8600	0.9533	0.8619	0
07/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2033 On 07-May-26			Bond Future	134.7687	134.6753	134.7687	134.6753	0
07/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	391.3300	484.7300	0.3913	0.4847	0
07/08/2025	2033 On 06-August-26			Bond Future	137.2643	137.1687	137.2643	137.1687	0
07/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3014.2600	2918.7000	3.0143	2.9187	0
07/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25			Bond Future	10.1900	10.2110	88.9915	88.8625	0
07/08/2025	2037 On 07-August-25	10.34	Call	Bond Future	915.4400	827.2200	0.9154	0.8272	0
07/08/2025	2037 On 07-August-25	10.34	Put	Bond Future	0.0000	40.7900	0.0000	0.0408	0
07/08/2025	2037 On 07-August-25	10.50	Call	Bond Future	1877.6000	1749.5700	1.8776	1.7496	0
07/08/2025	2037 On 07-August-25	10.50	Put	Bond Future	0.0000	0.9800	0.0000	0.0010	0
07/08/2025	2037 On 07-August-25	10.55	Call	Bond Future	2175.2800	2046.4800	2.1753	2.0465	0
07/08/2025	2037 On 07-August-25	10.55	Put	Bond Future	0.0000	0.2100	0.0000	0.0002	0
07/08/2025	2037 On 07-August-25	10.64	Call	Bond Future	2707.5500	2578.5500	2.7076	2.5786	0

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07/08/2025	2037 On 07-August-25	10.64	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.00	Call	Bond Future	4791.7800	4662.7700	4.7918	4.6628	0
07/08/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.07	Call	Bond Future	5188.8700	5059.8600	5.1889	5.0599	0
07/08/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.42	Call	Bond Future	7135.4400	7006.4300	7.1354	7.0064	0
07/08/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.45	Call	Bond Future	7299.3300	7170.3200	7.2993	7.1703	0
07/08/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.82	Call	Bond Future	9283.1000	9154.0900	9.2831	9.1541	0
07/08/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	11.83	Call	Bond Future	9335.7700	9206.7600	9.3358	9.2068	0
07/08/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	12.17	Call	Bond Future	11097.5200	10968.5100	11.0975	10.9685	0
07/08/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 07-August-25	13.01	Call	Bond Future	15218.9300	15089.9200	15.2189	15.0899	0
07/08/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2037 On 06-November-25			Bond Future	10.2839	10.3057	90.6369	90.5054	183,475
07/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2372.2300	2298.6400	2.3722	2.2986	300
07/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1081.8300	1139.7800	1.0818	1.1398	0
07/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4573.2900	4469.9400	4.5733	4.4699	300
07/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	395.4100	423.6000	0.3954	0.4236	0
07/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7727.9900	7605.6700	7.7280	7.6057	0
07/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	97.7800	107.0000	0.0978	0.1070	0
07/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10411.7800	10283.4900	10.4118	10.2835	0
07/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	28.6700	31.9200	0.0287	0.0319	300
07/08/2025	2037 On 05-February-26			Bond Future	10.3820	10.4047	88.0726	87.9385	5
07/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3244.3300	3168.5800	3.2443	3.1686	1,930
07/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1679.1500	1737.4600	1.6792	1.7375	0
07/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4219.6000	4132.2400	4.2196	4.1322	1,970
07/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1228.8600	1275.5600	1.2289	1.2756	0
07/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5494.2500	5395.1500	5.4943	5.3952	0
07/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	835.3600	870.3200	0.8354	0.8703	0
07/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6206.9200	6102.5600	6.2069	6.1026	0

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07/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	676.8500	706.5500	0.6769	0.7066	1,930
07/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6387.8300	6282.2500	6.3878	6.2823	1,030
07/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	641.9400	670.4200	0.6419	0.6704	0
07/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8519.2000	8402.4700	8.5192	8.4025	0
07/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	346.9700	364.3000	0.3470	0.3643	1,930
07/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10449.6400	10326.4300	10.4496	10.3264	0
07/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	198.3100	209.1600	0.1983	0.2092	1,970
07/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12577.1300	12448.3600	12.5771	12.4484	0
07/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	82.6700	87.9600	0.0827	0.0880	1,030
07/08/2025	2037 On 07-May-26			Bond Future	10.4932	10.5169	89.6949	89.5582	0
07/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4390.4400	4306.5300	4.3904	4.3065	142
07/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1799.4800	1852.2900	1.7995	1.8523	0
07/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5854.0700	5757.3100	5.8541	5.7573	0
07/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1241.0700	1281.0300	1.2411	1.2810	0
07/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10558.3000	10437.8400	10.5583	10.4378	0
07/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	411.0600	427.3200	0.4111	0.4273	142
07/08/2025	2037 On 06-August-26			Bond Future	10.6187	10.6434	87.0734	86.9339	0
07/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1761.8500	1717.5500	1.7619	1.7176	2,541
07/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5241.1500	5336.3900	5.2412	5.3364	0
07/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3556.4200	3485.9400	3.5564	3.4859	0
07/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	3098.1300	3167.1900	3.0981	3.1672	2,541
07/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5642.7900	5551.8900	5.6428	5.5519	0
07/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1901.8000	1950.4400	1.9018	1.9504	2,541
07/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7238.8600	7136.7000	7.2389	7.1367	0
07/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1352.3600	1389.7400	1.3524	1.3897	0
07/08/2025	2038 On 07-August-25			Bond Future	139.9795	139.4740	139.9795	139.4740	0
07/08/2025	2038 On 07-August-25	139.56	Call	Bond Future	419.5300	0.0000	0.4195	0.0000	0
07/08/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	86.0100	0.0000	0.0860	0
07/08/2025	2038 On 06-November-25			Bond Future	142.6027	142.0874	142.6027	142.0874	2,621
07/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1277.3500	1792.6500	1.2774	1.7927	0
07/08/2025	2038 On 05-February-26			Bond Future	143.1371	142.6121	143.1371	142.6121	0
07/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	62.8600	587.9500	0.0629	0.5880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2038 On 07-May-26			Bond Future	145.8089	145.2736	145.8089	145.2736	0
07/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1278.8900	743.6400	1.2789	0.7436	0
07/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2038 On 06-August-26			Bond Future	146.3059	145.7604	146.3059	145.7604	0
07/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1585.8500	1040.4300	1.5859	1.0404	0
07/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25			Bond Future	10.6000	10.6111	88.5794	88.5056	0
07/08/2025	2040 On 07-August-25	10.80	Call	Bond Future	1320.9400	1259.5700	1.3209	1.2596	0
07/08/2025	2040 On 07-August-25	10.80	Put	Bond Future	0.0000	12.4500	0.0000	0.0125	0
07/08/2025	2040 On 07-August-25	10.90	Call	Bond Future	1970.4800	1897.6100	1.9705	1.8976	0
07/08/2025	2040 On 07-August-25	10.90	Put	Bond Future	0.0000	0.9500	0.0000	0.0010	0
07/08/2025	2040 On 07-August-25	11.00	Call	Bond Future	2612.8600	2539.0800	2.6129	2.5391	0
07/08/2025	2040 On 07-August-25	11.00	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	11.10	Call	Bond Future	3248.1700	3174.3500	3.2482	3.1744	0
07/08/2025	2040 On 07-August-25	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	11.20	Call	Bond Future	3876.5000	3802.6800	3.8765	3.8027	0
07/08/2025	2040 On 07-August-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	11.40	Call	Bond Future	5112.5800	5038.7600	5.1126	5.0388	0
07/08/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	11.50	Call	Bond Future	5720.5100	5646.6900	5.7205	5.6467	0
07/08/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	11.70	Call	Bond Future	6916.5600	6842.7400	6.9166	6.8427	0
07/08/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	12.00	Call	Bond Future	8662.3700	8588.5500	8.6624	8.5886	0
07/08/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	12.40	Call	Bond Future	10903.4100	10829.5900	10.9034	10.8296	0
07/08/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	12.60	Call	Bond Future	11988.1600	11914.3400	11.9882	11.9143	0
07/08/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 07-August-25	13.29	Call	Bond Future	15557.1700	15483.3500	15.5572	15.4834	0
07/08/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2040 On 06-November-25			Bond Future	10.7146	10.7105	90.1153	90.1419	45,495
07/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7115.4000	7143.9700	7.1154	7.1440	0
07/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	173.6300	175.5900	0.1736	0.1756	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2040 On 05-February-26			Bond Future	10.8184	10.8142	87.2906	87.3177	36,550
07/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1168.9300	1183.3000	1.1689	1.1833	680
07/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4262.1400	4249.4700	4.2621	4.2495	0
07/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2277.1500	2297.1300	2.2772	2.2971	0
07/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2719.0300	2711.9700	2.7190	2.7120	680
07/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3771.5000	3795.5800	3.7715	3.7956	0
07/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1674.6900	1671.7300	1.6747	1.6717	680
07/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5258.7600	5284.9800	5.2588	5.2850	0
07/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1088.5100	1087.6900	1.0885	1.0877	0
07/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6820.8000	6848.1500	6.8208	6.8482	475
07/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	709.0700	709.3800	0.7091	0.7094	0
07/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13768.7500	13796.4100	13.7688	13.7964	0
07/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	84.8100	85.4300	0.0848	0.0854	475
07/08/2025	2040 On 07-May-26			Bond Future	10.9340	10.9297	88.8985	88.9258	0
07/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2391.2300	2408.8300	2.3912	2.4088	1,460
07/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3888.2900	3878.5200	3.8883	3.8785	0
07/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3798.2900	3819.8200	3.7983	3.8198	820
07/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2634.8600	2629.0200	2.6349	2.6290	0
07/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6025.0900	6050.0800	6.0251	6.0501	0
07/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1552.7300	1550.3500	1.5527	1.5504	0
07/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6242.7300	6267.9400	6.2427	6.2679	0
07/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1478.9900	1476.8300	1.4790	1.4768	1,460
07/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7627.5200	7653.8600	7.6275	7.6539	0
07/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1091.0900	1090.0600	1.0911	1.0901	820
07/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8499.9100	8526.7400	8.4999	8.5267	0
07/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	905.1400	904.6000	0.9051	0.9046	1,460
07/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9945.1700	9972.5600	9.9452	9.9726	0
07/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	668.0800	668.1000	0.6681	0.6681	820
07/08/2025	2040 On 06-August-26			Bond Future	11.0631	11.0586	86.0117	86.0392	0
07/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8009.0300	8034.4300	8.0090	8.0344	0
07/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1431.2300	1429.0900	1.4312	1.4291	0
07/08/2025	2044 On 07-August-25			Bond Future	10.8650	10.8761	83.5710	83.4953	0
07/08/2025	2044 On 07-August-25	10.63	Call	Bond Future	0.0000	2.9600	0.0000	0.0030	0
07/08/2025	2044 On 07-August-25	10.63	Put	Bond Future	1633.5900	1712.2100	1.6336	1.7122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2044 On 07-August-25	11.30	Call	Bond Future	2895.4900	2819.8400	2.8955	2.8198	0
07/08/2025	2044 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/08/2025	2044 On 07-August-25	11.85	Call	Bond Future	6332.3200	6256.6600	6.3323	6.2567	0
07/08/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2044 On 07-August-25	12.20	Call	Bond Future	8397.7100	8322.0500	8.3977	8.3221	0
07/08/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2044 On 07-August-25	13.34	Call	Bond Future	14532.9700	14457.3100	14.5330	14.4573	0
07/08/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2044 On 06-November-25			Bond Future	10.9948	10.9753	84.9074	85.0390	129,844
07/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2865.2500	2960.9800	2.8653	2.9610	11,000
07/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1180.1500	1144.2800	1.1802	1.1443	0
07/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5284.0600	5401.6800	5.2841	5.4017	0
07/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	451.6500	437.6700	0.4517	0.4377	11,000
07/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	5965.4500	6086.4200	5.9655	6.0864	0
07/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	346.8200	336.1900	0.3468	0.3362	0
07/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6603.9300	6727.3500	6.6039	6.7274	0
07/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	270.8700	262.6900	0.2709	0.2627	5,800
07/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7678.8600	7805.2500	7.6789	7.8053	0
07/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	178.6600	173.4500	0.1787	0.1735	5,600
07/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	7948.3500	8075.3100	7.9484	8.0753	0
07/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	160.8900	156.2500	0.1609	0.1563	5,800
07/08/2025	2044 On 05-February-26			Bond Future	11.0987	11.0784	82.1107	82.2447	16
07/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4432.9900	4531.7700	4.4330	4.5318	0
07/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1474.9600	1439.7600	1.4750	1.4398	0
07/08/2025	2044 On 07-May-26			Bond Future	11.2131	11.1922	83.6230	83.7593	0
07/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5530.8000	5630.2400	5.5308	5.6302	0
07/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1859.5400	1822.7400	1.8595	1.8227	0
07/08/2025	2044 On 06-August-26			Bond Future	11.3399	11.3182	80.7650	80.9035	0
07/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	7985.0200	8095.1400	7.9850	8.0951	0
07/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1549.5600	1521.2000	1.5496	1.5212	0
07/08/2025	2046 On 07-August-25			Bond Future	120.8993	120.2894	120.8993	120.2894	0
07/08/2025	2046 On 07-August-25	118.69	Call	Bond Future	2209.3400	1599.4100	2.2093	1.5994	0
07/08/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2046 On 06-November-25			Bond Future	120.9048	120.2831	120.9048	120.2831	19,630

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4505.1800	5126.8900	4.5052	5.1269	0
07/08/2025	2046 On 05-February-26			Bond Future	123.1939	122.5605	123.1939	122.5605	0
07/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1543.9300	910.5400	1.5439	0.9105	0
07/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2046 On 07-May-26			Bond Future	123.1974	122.5518	123.1974	122.5518	0
07/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1752.6200	2398.1900	1.7526	2.3982	0
07/08/2025	2046 On 06-August-26			Bond Future	125.4777	124.8197	125.4777	124.8197	0
07/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3097.6500	2439.7000	3.0977	2.4397	0
07/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2050 On 07-August-25			Bond Future	119.5897	118.8075	119.5897	118.8075	0
07/08/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2050 On 07-August-25	119.89	Put	Bond Future	300.3100	1082.5300	0.3003	1.0825	0
07/08/2025	2050 On 06-November-25			Bond Future	121.8308	121.0337	121.8308	121.0337	17,677
07/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2589.2100	3386.3000	2.5892	3.3863	0
07/08/2025	2050 On 05-February-26			Bond Future	121.7247	120.9125	121.7247	120.9125	0
07/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1095.2700	1907.4800	1.0953	1.9075	0
07/08/2025	2050 On 07-May-26			Bond Future	123.9968	123.1689	123.9968	123.1689	0
07/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	73.2300	901.0600	0.0732	0.9011	0
07/08/2025	2050 On 06-August-26			Bond Future	123.8377	122.9944	123.8377	122.9944	0
07/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	567.6800	0.0000	0.5677	0.0000	0
07/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	275.5700	0.0000	0.2756	0
07/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1170.4970	1172.2010	1,170.4970	0
07/08/2025	AL37 On 06-November-25			Index Future	1193.3860	1192.1370	1193.3860	1,192.1370	0
07/08/2025	AL37 On 05-February-26			Index Future	1215.6960	1214.4230	1215.6960	1,214.4230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	AL37 On 07-May-26			Index Future	1238.1150	1236.8150	1238.1150	1,236.8150	0
07/08/2025	AL37 On 06-August-26			Index Future	1260.5280	1259.2020	1260.5280	1,259.2020	0
07/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1420.3510	1422.4590	1,420.3510	0
07/08/2025	AL7T On 06-November-25			Index Future	1448.4980	1446.6110	1448.4980	1,446.6110	0
07/08/2025	AL7T On 05-February-26			Index Future	1475.5770	1473.6530	1475.5770	1,473.6530	0
07/08/2025	AL7T On 07-May-26			Index Future	1502.7880	1500.8250	1502.7880	1,500.8250	0
07/08/2025	AL7T On 06-August-26			Index Future	1529.9930	1527.9910	1529.9930	1,527.9910	0
07/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1205.5970	1206.8960	1,205.5970	0
07/08/2025	ALBI On 06-November-25			Index Future	1228.2910	1227.8860	1228.2910	1,227.8860	76
07/08/2025	ALBI On 05-February-26			Index Future	1251.2530	1250.8400	1251.2530	1,250.8400	0
07/08/2025	ALBI On 07-May-26			Index Future	1274.3270	1273.9040	1274.3270	1,273.9040	0
07/08/2025	ALBI On 06-August-26			Index Future	1297.3970	1296.9620	1297.3970	1,296.9620	0
07/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C213 On 28-February-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
07/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	ES33 On 07-August-25			Bond Future	10.2850	10.3063	87.9912	87.8878	0
07/08/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14186.5800	14083.2200	14.1866	14.0832	0
07/08/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES33 On 06-November-25			Bond Future	10.4095	10.4266	85.8212	85.7406	0
07/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7171.0000	7090.3600	7.1710	7.0904	0
07/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES33 On 05-February-26			Bond Future	10.5375	10.5553	87.4461	87.3639	0
07/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4250.6500	4168.3800	4.2507	4.1684	0
07/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES33 On 07-May-26			Bond Future	10.6740	10.6927	85.2829	85.1988	0
07/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4402.3300	4318.2900	4.4023	4.3183	0
07/08/2025	ES33 On 07-May-26	11.69	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
07/08/2025	ES33 On 06-August-26			Bond Future	10.8271	10.8468	86.8598	86.7739	0
07/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4991.1400	4905.2500	4.9911	4.9053	0
07/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES42 On 07-August-25			Bond Future	11.1500	11.1612	82.6177	82.5467	0
07/08/2025	ES42 On 07-August-25	13.79	Call	Bond Future	14345.4800	14274.4900	14.3455	14.2745	0
07/08/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES42 On 06-November-25			Bond Future	11.2886	11.2744	79.7398	79.8285	0
07/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6405.9400	6494.6000	6.4059	6.4946	0
07/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES42 On 05-February-26			Bond Future	11.4042	11.3894	81.2494	81.3397	0
07/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2649.6700	2739.9300	2.6497	2.7399	0
07/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES42 On 07-May-26			Bond Future	11.5300	11.5147	78.5005	78.5922	0
07/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3859.0700	3950.8300	3.8591	3.9508	0
07/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	ES42 On 06-August-26			Bond Future	11.6640	11.6482	79.9502	80.0434	0
07/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5475.8900	5569.1000	5.4759	5.5691	0
07/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1186.2950	1187.5980	1,186.2950	0
07/08/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1765980.0000	1752950.0000	176.5980	175.2950	0
07/08/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	GOVI On 06-November-25			GOVI	1208.6870	1208.2270	1208.6870	1,208.2270	612
07/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	966870.0000	962270.0000	96.6870	96.2270	0
07/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	GOVI On 05-February-26			GOVI	1231.2830	1230.8130	1231.2830	1,230.8130	0
07/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	812830.0000	808130.0000	81.2830	80.8130	0
07/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	GOVI On 07-May-26			GOVI	1253.9890	1253.5080	1253.9890	1,253.5080	42
07/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	769890.0000	765080.0000	76.9890	76.5080	0
07/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	GOVI On 06-August-26			GOVI	1276.6900	1276.1970	1276.6900	1,276.1970	0
07/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	876900.0000	871970.0000	87.6900	87.1970	0
07/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	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
07/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/08/2025	IGOV On 07-August-25			Index Future	384.0940	382.4870	384.0940	382.4870	0
07/08/2025	IGOV On 06-November-25			Index Future	391.0030	389.6540	391.0030	389.6540	754
07/08/2025	IGOV On 05-February-26			Index Future	398.4060	397.0320	398.4060	397.0320	0
07/08/2025	IGOV On 07-May-26			Index Future	405.8450	404.4440	405.8450	404.4440	0
07/08/2025	IGOV On 06-August-26			Index Future	413.2830	411.8550	413.2830	411.8550	0
07/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/08/2025	R033 On 07-August-25			Bond Future	9.0000	9.0258	109.0766	108.9316	0
07/08/2025	R033 On 07-August-25	10.33	Call	Bond Future	7153.9700	7008.9900	7.1540	7.0090	0
07/08/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R033 On 06-November-25			Bond Future	9.0721	9.0991	106.0507	105.9029	12,180
07/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6649.1800	6508.5800	6.6492	6.5086	0
07/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	53.9300	61.1300	0.0539	0.0611	0
07/08/2025	R033 On 05-February-26			Bond Future	9.1466	9.1750	108.0331	107.8824	0
07/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7078.2000	6945.0700	7.0782	6.9451	0
07/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	254.8900	272.4300	0.2549	0.2724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R033 On 07-May-26			Bond Future	9.2316	9.2615	104.9801	104.8264	0
07/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6290.2600	6166.3400	6.2903	6.1663	0
07/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	598.4100	628.1800	0.5984	0.6282	0
07/08/2025	R033 On 06-August-26			Bond Future	9.3303	9.3619	106.8969	106.7400	0
07/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5565.4200	5451.9200	5.5654	5.4519	0
07/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1122.8000	1166.1800	1.1228	1.1662	0
07/08/2025	R035 On 07-August-25			Bond Future	9.6400	9.6659	99.2626	99.1083	0
07/08/2025	R035 On 07-August-25	9.98	Call	Bond Future	1998.0100	1843.7700	1.9980	1.8438	0
07/08/2025	R035 On 07-August-25	9.98	Put	Bond Future	0.0000	0.1300	0.0000	0.0001	0
07/08/2025	R035 On 07-August-25	10.08	Call	Bond Future	2575.0200	2420.6500	2.5750	2.4207	0
07/08/2025	R035 On 07-August-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	10.20	Call	Bond Future	3261.1600	3106.7900	3.2612	3.1068	0
07/08/2025	R035 On 07-August-25	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	10.35	Call	Bond Future	4109.3300	3954.9600	4.1093	3.9550	0
07/08/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	10.40	Call	Bond Future	4389.7300	4235.3600	4.3897	4.2354	0
07/08/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	10.58	Call	Bond Future	5389.6600	5235.2900	5.3897	5.2353	0
07/08/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	10.90	Call	Bond Future	7131.1500	6976.7800	7.1312	6.9768	0
07/08/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	11.30	Call	Bond Future	9244.7500	9090.3800	9.2448	9.0904	0
07/08/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	11.34	Call	Bond Future	9452.3300	9297.9600	9.4523	9.2980	0
07/08/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 07-August-25	12.65	Call	Bond Future	15890.8800	15736.5100	15.8909	15.7365	0
07/08/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R035 On 06-November-25			Bond Future	9.7333	9.7551	96.5652	96.4382	117,893
07/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1658.4900	1600.5000	1.6585	1.6005	250
07/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1444.8600	1513.8800	1.4449	1.5139	0
07/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2138.3700	2070.0800	2.1384	2.0701	2,000
07/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1116.5000	1175.2200	1.1165	1.1752	0
07/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2793.8700	2713.9500	2.7939	2.7140	300
07/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	802.8300	849.9200	0.8028	0.8499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3083.7200	2999.3900	3.0837	2.9994	0
07/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	697.4700	740.1500	0.6975	0.7402	250
07/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3737.1500	3644.2700	3.7372	3.6443	0
07/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	511.5300	545.6600	0.5115	0.5457	50
07/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4239.4700	4141.1300	4.2395	4.1411	2,000
07/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	404.7500	433.4200	0.4048	0.4334	0
07/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4379.2800	4279.5700	4.3793	4.2796	2,000
07/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	379.3700	406.6700	0.3794	0.4067	0
07/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4662.0100	4559.7000	4.6620	4.5597	0
07/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	332.9400	357.6400	0.3329	0.3576	250
07/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5044.2400	4938.7600	5.0442	4.9388	300
07/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	278.7500	300.2800	0.2788	0.3003	0
07/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5529.5800	5420.6100	5.5296	5.4206	0
07/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	222.5000	240.5400	0.2225	0.2405	8,500
07/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6817.0100	6701.1100	6.8170	6.7011	2,000
07/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	122.0300	133.1400	0.1220	0.1331	0
07/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6866.9500	6750.8400	6.8670	6.7508	250
07/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	119.1700	130.0700	0.1192	0.1301	0
07/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7117.1300	7000.0100	7.1171	7.0000	0
07/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	105.9700	115.8600	0.1060	0.1159	0
07/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8120.0600	7999.7000	8.1201	7.9997	0
07/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	65.8600	72.5100	0.0659	0.0725	0
07/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9271.0900	9148.2300	9.2711	9.1482	0
07/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	37.8500	42.0000	0.0379	0.0420	2,000
07/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9370.8000	9247.7700	9.3708	9.2478	0
07/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	36.0600	40.0400	0.0361	0.0400	250
07/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10458.9500	10334.1900	10.4590	10.3342	0
07/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	18.2900	20.5400	0.0183	0.0205	300
07/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11827.3000	11701.2500	11.8273	11.7013	0
07/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6.8500	7.8100	0.0069	0.0078	250
07/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12020.9800	11894.8200	12.0210	11.8948	0
07/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	5.9100	6.7600	0.0059	0.0068	2,000
07/08/2025	R035 On 05-February-26			Bond Future	9.8261	9.8489	98.3704	98.2409	0
07/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3312.5900	3235.2400	3.3126	3.2352	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1383.8600	1435.9500	1.3839	1.4360	0
07/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4372.6800	4283.3600	4.3727	4.2834	2,000
07/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	966.1700	1006.2900	0.9662	1.0063	0
07/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5345.9500	5248.0700	5.3460	5.2481	0
07/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	705.2200	736.7800	0.7052	0.7368	250
07/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5872.6400	5770.9100	5.8726	5.7709	0
07/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	596.8000	624.5100	0.5968	0.6245	0
07/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6544.7000	6438.6900	6.5447	6.4387	2,000
07/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	483.3600	506.7900	0.4834	0.5068	0
07/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6816.9300	6709.3700	6.8169	6.7094	0
07/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	443.9700	465.8500	0.4440	0.4659	0
07/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7596.4800	7485.0100	7.5965	7.4850	0
07/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	348.5500	366.5200	0.3486	0.3665	250
07/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13465.3700	13338.6100	13.4654	13.3386	0
07/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	35.9200	38.6000	0.0359	0.0386	2,000
07/08/2025	R035 On 07-May-26			Bond Future	9.9225	9.9463	95.6795	95.5474	0
07/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6043.6600	5946.4800	6.0437	5.9465	0
07/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1024.4800	1059.3900	1.0245	1.0594	0
07/08/2025	R035 On 06-August-26			Bond Future	10.0324	10.0574	97.4274	97.2925	0
07/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6576.6400	6478.1600	6.5766	6.4782	0
07/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1230.0100	1266.3800	1.2300	1.2664	0
07/08/2025	R038 On 07-August-25			Bond Future	10.2700	10.3011	108.1835	107.9598	0
07/08/2025	R038 On 07-August-25	11.24	Call	Bond Future	6662.9000	6439.1900	6.6629	6.4392	0
07/08/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R038 On 06-November-25			Bond Future	10.3764	10.4035	104.6632	104.4719	6,407
07/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4676.3200	4530.4200	4.6763	4.5304	1,770
07/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	540.4400	585.9100	0.5404	0.5859	0
07/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6146.8600	5984.4700	6.1469	5.9845	0
07/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	303.0700	332.0500	0.3031	0.3321	0
07/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12576.9200	12388.5500	12.5769	12.3886	0
07/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	20.7000	23.7000	0.0207	0.0237	1,770
07/08/2025	R038 On 05-February-26			Bond Future	10.4806	10.5089	106.6197	106.4246	0
07/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7093.5900	6940.1000	7.0936	6.9401	0
07/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	759.1800	800.7300	0.7592	0.8007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R038 On 07-May-26			Bond Future	10.5938	10.6233	103.0992	102.9003	0
07/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6667.8600	6525.9300	6.6679	6.5259	0
07/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1417.9200	1474.8900	1.4179	1.4749	0
07/08/2025	R038 On 06-August-26			Bond Future	10.7184	10.7491	104.9811	104.7782	0
07/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8248.5300	8100.4800	8.2485	8.1005	0
07/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1624.3500	1679.1700	1.6244	1.6792	0
07/08/2025	R053 On 07-August-25			Bond Future	10.7850	10.7860	111.5873	111.5777	0
07/08/2025	R053 On 07-August-25	13.17	Call	Bond Future	18753.2300	18743.6200	18.7532	18.7436	0
07/08/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R053 On 06-November-25			Bond Future	10.8952	10.8807	107.6460	107.7785	25,971
07/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7874.0500	7997.8300	7.8741	7.9978	0
07/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	442.3400	433.6400	0.4423	0.4336	0
07/08/2025	R053 On 05-February-26			Bond Future	10.9922	10.9773	109.6582	109.7930	0
07/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6277.9800	6380.9800	6.2780	6.3810	0
07/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1953.5900	1921.7500	1.9536	1.9218	0
07/08/2025	R053 On 07-May-26			Bond Future	11.0956	11.0801	105.8164	105.9536	0
07/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7521.3000	7623.7500	7.5213	7.6238	0
07/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2480.0300	2445.3300	2.4800	2.4453	0
07/08/2025	R053 On 06-August-26			Bond Future	11.2073	11.1913	107.7478	107.8871	0
07/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10874.5600	10986.1500	10.8746	10.9862	0
07/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2238.0500	2210.3700	2.2381	2.2104	0
07/08/2025	R186 On 07-August-25			Bond Future	7.6300	7.6503	105.1086	105.0821	0
07/08/2025	R186 On 07-August-25	9.22	Call	Bond Future	2041.3700	2014.9000	2.0414	2.0149	0
07/08/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R186 On 07-August-25	9.68	Call	Bond Future	2621.4400	2594.9700	2.6214	2.5950	0
07/08/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R186 On 07-August-25	10.25	Call	Bond Future	3333.7900	3307.3200	3.3338	3.3073	0
07/08/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R186 On 06-November-25			Bond Future	7.6721	7.6851	107.0387	107.0249	103,516
07/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	523.7000	512.5600	0.5237	0.5126	0
07/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	35.8600	38.5700	0.0359	0.0386	0
07/08/2025	R186 On 05-February-26			Bond Future	7.7048	7.7219	103.7346	103.7204	0
07/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	669.5600	658.5100	0.6696	0.6585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	67.3700	70.5200	0.0674	0.0705	0
07/08/2025	R186 On 07-May-26			Bond Future	7.8190	7.8438	105.6458	105.6311	0
07/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	588.8000	577.4800	0.5888	0.5775	0
07/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	72.9300	76.3300	0.0729	0.0763	0
07/08/2025	R186 On 06-August-26			Bond Future	8.1183	8.1612	102.2702	102.2549	0
07/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	269.4200	259.9100	0.2694	0.2599	0
07/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	108.5500	114.3600	0.1086	0.1144	0
07/08/2025	R202 On 07-August-25			Bond Future	270.5909	269.2693	270.5909	269.2693	0
07/08/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R202 On 07-August-25	271.60	Put	Bond Future	1009.0800	2330.7200	1.0091	2.3307	0
07/08/2025	R202 On 06-November-25			Bond Future	275.6616	274.3146	275.6616	274.3146	1,033
07/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	21.5500	0.0000	0.0216	0.0000	0
07/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	1325.3800	0.0000	1.3254	0
07/08/2025	R202 On 05-February-26			Bond Future	275.5444	274.1719	275.5444	274.1719	0
07/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	2275.6300	3648.0800	2.2756	3.6481	0
07/08/2025	R202 On 07-May-26			Bond Future	280.6878	279.2891	280.6878	279.2891	0
07/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3137.7900	1739.0500	3.1378	1.7391	0
07/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R202 On 06-August-26			Bond Future	280.4572	279.0317	280.4572	279.0317	0
07/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	1597.1600	171.6600	1.5972	0.1717	0
07/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R209 On 07-August-25			Bond Future	9.9350	9.9559	78.4098	78.2966	0
07/08/2025	R209 On 07-August-25	12.68	Call	Bond Future	13131.5500	13018.3200	13.1316	13.0183	0
07/08/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R209 On 06-November-25			Bond Future	10.0263	10.0429	76.6804	76.5925	20,090
07/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6359.9000	6280.1100	6.3599	6.2801	0
07/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	108.7800	116.8600	0.1088	0.1169	0
07/08/2025	R209 On 05-February-26			Bond Future	10.1151	10.1323	78.1138	78.0242	0
07/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4839.5100	4774.3600	4.8395	4.7744	0
07/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	737.5800	762.0300	0.7376	0.7620	0
07/08/2025	R209 On 07-May-26			Bond Future	10.2119	10.2298	76.4016	76.3102	0
07/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5275.5800	5210.8600	5.2756	5.2109	0

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07/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1043.8300	1070.5600	1.0438	1.0706	0
07/08/2025	R209 On 06-August-26			Bond Future	10.3194	10.3380	77.7970	77.7037	0
07/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6307.6800	6240.1000	6.3077	6.2401	0
07/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1177.1600	1202.9300	1.1772	1.2029	0
07/08/2025	R210 On 07-August-25			Bond Future	251.5673	251.1672	251.5673	251.1672	0
07/08/2025	R210 On 07-August-25	248.44	Call	Bond Future	3127.3100	2727.1600	3.1273	2.7272	0
07/08/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R210 On 06-November-25			Bond Future	252.4421	252.4472	252.4421	252.4472	2,129
07/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	302.1300	307.2100	0.3021	0.3072	0
07/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R210 On 05-February-26			Bond Future	257.2219	257.2269	257.2219	257.2269	0
07/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4121.8600	4126.8500	4.1219	4.1269	0
07/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R210 On 07-May-26			Bond Future	258.5428	258.5473	258.5428	258.5473	0
07/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3142.7700	3147.2900	3.1428	3.1473	0
07/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R210 On 06-August-26			Bond Future	263.3293	263.3331	263.3293	263.3331	0
07/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3489.3300	3493.1300	3.4893	3.4931	0
07/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R213 On 07-August-25			Bond Future	8.4650	8.5006	96.7476	96.5989	0
07/08/2025	R213 On 07-August-25	11.66	Call	Bond Future	12280.5700	12131.7800	12.2806	12.1318	0
07/08/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R213 On 06-November-25			Bond Future	8.5390	8.5608	94.9214	94.8336	94,169
07/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5873.7500	5788.6300	5.8738	5.7886	0
07/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	22.0000	24.6700	0.0220	0.0247	0
07/08/2025	R213 On 05-February-26			Bond Future	8.6014	8.6246	96.6958	96.6063	23
07/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5023.9300	4945.8300	5.0239	4.9458	0
07/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	198.3100	209.7200	0.1983	0.2097	0
07/08/2025	R213 On 07-May-26			Bond Future	8.6695	8.6941	94.9258	94.8344	0
07/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4539.8000	4467.2100	4.5398	4.4672	0
07/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	458.7800	477.5600	0.4588	0.4776	0
07/08/2025	R213 On 06-August-26			Bond Future	8.7542	8.7806	96.6605	96.5672	0
07/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3978.3800	3910.2700	3.9784	3.9103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	734.0000	759.2400	0.7340	0.7592	0
07/08/2025	R214 On 07-August-25			Bond Future	10.5500	10.5610	72.2772	72.2134	0
07/08/2025	R214 On 07-August-25	12.97	Call	Bond Future	12190.1200	12126.4100	12.1901	12.1264	0
07/08/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R214 On 06-November-25			Bond Future	10.6679	10.6534	70.1684	70.2510	36,455
07/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5454.5000	5533.0100	5.4545	5.5330	0
07/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	218.4400	214.3700	0.2184	0.2144	0
07/08/2025	R214 On 05-February-26			Bond Future	10.7644	10.7495	71.4801	71.5642	0
07/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3906.0400	3970.3000	3.9060	3.9703	0
07/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1201.0800	1181.2400	1.2011	1.1812	0
07/08/2025	R214 On 07-May-26			Bond Future	10.8626	10.8472	69.4988	69.5843	0
07/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4932.1800	4997.6500	4.9322	4.9977	0
07/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1376.7900	1356.7900	1.3768	1.3568	0
07/08/2025	R214 On 06-August-26			Bond Future	10.9707	10.9548	70.7685	70.8553	0
07/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6523.7500	6592.7900	6.5238	6.5928	0
07/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1381.0900	1363.3100	1.3811	1.3633	0
07/08/2025	R248 On 07-August-25			Bond Future	10.8650	10.8711	86.2371	86.1941	0
07/08/2025	R248 On 07-August-25	13.21	Call	Bond Future	14203.1000	14160.0800	14.2031	14.1601	0
07/08/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2025	R248 On 06-November-25			Bond Future	10.9839	10.9695	83.2479	83.3487	219,094
07/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5462.4300	5554.4400	5.4624	5.5544	0
07/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	456.7900	448.0000	0.4568	0.4480	0
07/08/2025	R248 On 05-February-26			Bond Future	11.0868	11.0719	84.8041	84.9067	0
07/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4183.7200	4258.3700	4.1837	4.2584	0
07/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1687.1200	1659.1900	1.6871	1.6592	0
07/08/2025	R248 On 07-May-26			Bond Future	11.1909	11.1755	81.9265	82.0307	260
07/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5451.7300	5528.0500	5.4517	5.5281	0
07/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	2005.5700	1977.6400	2.0056	1.9776	0
07/08/2025	R248 On 06-August-26			Bond Future	11.3052	11.2893	83.4228	83.5286	0
07/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8255.2300	8340.0900	8.2552	8.3401	0
07/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1681.6700	1660.6700	1.6817	1.6607	0
07/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0