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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
08/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	2029 On 07-August-25			Bond Future	137.4100	137.4100	137.4100	137.4100	0
08/08/2025	2029 On 06-November-25			Bond Future	140.9432	140.9875	140.9432	140.9875	3,158
08/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1153.1600	1197.5100	1.1532	1.1975	0
08/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2029 On 05-February-26			Bond Future	143.5970	143.6570	143.5970	143.6570	0
08/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3486.9900	3547.0000	3.4870	3.5470	0
08/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2029 On 07-May-26			Bond Future	144.7973	144.8776	144.7973	144.8776	0
08/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2977.3000	3057.5800	2.9773	3.0576	0
08/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2029 On 06-August-26			Bond Future	147.4868	147.5602	147.4868	147.5602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3386.7900	3460.2400	3.3868	3.4602	0
08/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2029 On 05-November-26			Bond Future	148.5891	148.5891	148.5891	148.5891	0
08/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1029.0800	1029.0800	1.0291	1.0291	0
08/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2030 On 07-August-25			Bond Future	11.1100	11.1100	89.5306	89.5306	0
08/08/2025	2030 On 06-November-25			Bond Future	8.1782	8.1970	101.5939	101.5284	137,294
08/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2078.4700	2030.9200	2.0785	2.0309	300
08/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	205.2800	223.1900	0.2053	0.2232	0
08/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3611.6300	3552.1000	3.6116	3.5521	300
08/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	47.9200	53.8500	0.0479	0.0539	0
08/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4644.6000	4581.6900	4.6446	4.5817	0
08/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	17.8200	20.3700	0.0178	0.0204	0
08/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6391.2300	6326.3100	6.3912	6.3263	0
08/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3.1700	3.7100	0.0032	0.0037	300
08/08/2025	2030 On 05-February-26			Bond Future	8.2229	8.2398	99.4742	99.4182	51,961
08/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4247.5100	4202.3800	4.2475	4.2024	0
08/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	152.1700	163.0400	0.1522	0.1630	0
08/08/2025	2030 On 07-May-26			Bond Future	8.2921	8.3059	101.2930	101.2499	0
08/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3742.8100	3713.9600	3.7428	3.7140	0
08/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	377.2800	391.6000	0.3773	0.3916	0
08/08/2025	2030 On 06-August-26			Bond Future	8.3772	8.3943	99.1407	99.0906	0
08/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3087.5100	3059.0000	3.0875	3.0590	0
08/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	650.5200	672.0900	0.6505	0.6721	0
08/08/2025	2030 On 05-November-26			Bond Future	8.4856	8.4856	100.8522	100.8522	0
08/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1389.2500	1390.9200	1.3893	1.3909	0
08/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1652.4500	1654.1200	1.6525	1.6541	0
08/08/2025	2031 On 07-August-25			Bond Future	107.6500	107.6500	107.6500	107.6500	0
08/08/2025	2031 On 06-November-25			Bond Future	110.3835	110.0992	110.3835	110.0992	680
08/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	752.6800	491.7700	0.7527	0.4918	0
08/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	59.2200	82.6200	0.0592	0.0826	0
08/08/2025	2031 On 05-February-26			Bond Future	110.0766	109.7986	110.0766	109.7986	0
08/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	19.7800	2.5000	0.0198	0.0025	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1703.2300	1963.9500	1.7032	1.9640	0
08/08/2025	2031 On 07-May-26			Bond Future	112.1155	111.8477	112.1155	111.8477	0
08/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16.7500	1.1900	0.0168	0.0012	0
08/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1741.3000	1993.5300	1.7413	1.9935	0
08/08/2025	2031 On 06-August-26			Bond Future	111.7726	111.4919	111.7726	111.4919	0
08/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	0
08/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2037.4500	2318.0900	2.0375	2.3181	0
08/08/2025	2031 On 05-November-26			Bond Future	113.7297	113.7297	113.7297	113.7297	0
08/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2239.7200	2239.7200	2.2397	2.2397	0
08/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2032 On 07-August-25			Bond Future	12.0100	12.0100	86.1314	86.1314	0
08/08/2025	2032 On 06-November-25			Bond Future	8.8776	8.9090	97.9265	97.7791	136,503
08/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2805.8400	2694.1900	2.8058	2.6942	300
08/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	386.0700	421.8100	0.3861	0.4218	0
08/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4778.7400	4643.8200	4.7787	4.6438	300
08/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	113.1800	125.6500	0.1132	0.1257	0
08/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6959.1400	6815.0700	6.9591	6.8151	0
08/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	28.5300	31.8500	0.0285	0.0319	0
08/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8924.8000	8778.2300	8.9248	8.7782	0
08/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	6.8100	7.6300	0.0068	0.0076	300
08/08/2025	2032 On 05-February-26			Bond Future	8.9499	8.9807	99.7469	99.6069	0
08/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5607.2000	5487.3300	5.6072	5.4873	0
08/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	290.7500	310.8700	0.2908	0.3109	0
08/08/2025	2032 On 07-May-26			Bond Future	9.0341	9.0635	97.4112	97.2822	0
08/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5314.3200	5210.7300	5.3143	5.2107	0
08/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	606.6300	631.9900	0.6066	0.6320	0
08/08/2025	2032 On 06-August-26			Bond Future	9.1291	9.1616	99.1964	99.0589	0
08/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4960.5600	4858.9700	4.9606	4.8590	0
08/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	881.6000	917.4400	0.8816	0.9174	0
08/08/2025	2032 On 05-November-26			Bond Future	9.2480	9.2480	96.7522	96.7522	0
08/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2216.5500	2219.1800	2.2166	2.2192	0
08/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2574.9400	2577.5700	2.5749	2.5776	0
08/08/2025	2033 On 07-August-25			Bond Future	128.6500	128.6500	128.6500	128.6500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2033 On 06-November-25			Bond Future	131.8924	131.3463	131.8924	131.3463	6,548
08/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1247.6400	1793.7300	1.2476	1.7937	0
08/08/2025	2033 On 05-February-26			Bond Future	134.3758	133.8333	134.3758	133.8333	0
08/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	1495.7600	953.2900	1.4958	0.9533	0
08/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2033 On 07-May-26			Bond Future	135.3032	134.7687	135.3032	134.7687	0
08/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	143.1700	0.0000	0.1432	0.0000	0
08/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	391.3300	0.0000	0.3913	0
08/08/2025	2033 On 06-August-26			Bond Future	137.8163	137.2643	137.8163	137.2643	0
08/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3566.3300	3014.2600	3.5663	3.0143	0
08/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2033 On 05-November-26			Bond Future	138.6461	138.6461	138.6461	138.6461	0
08/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1386.0900	1386.0900	1.3861	1.3861	0
08/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2037 On 07-August-25			Bond Future	13.0100	13.0100	73.7725	73.7725	0
08/08/2025	2037 On 06-November-25			Bond Future	10.2561	10.2839	90.8047	90.6369	183,453
08/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2474.2500	2372.2300	2.4743	2.3722	300
08/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1016.0700	1081.8300	1.0161	1.0818	0
08/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4711.2500	4573.2900	4.7113	4.5733	300
08/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	365.5900	395.4100	0.3656	0.3954	0
08/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7887.1200	7727.9900	7.8871	7.7280	0
08/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	89.1300	97.7800	0.0891	0.0978	0
08/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10576.8700	10411.7800	10.5769	10.4118	0
08/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	25.9800	28.6700	0.0260	0.0287	300
08/08/2025	2037 On 05-February-26			Bond Future	10.3547	10.3820	88.2340	88.0726	5
08/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3271.2100	3244.3300	3.2712	3.2443	1,930
08/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1544.6100	1679.1500	1.5446	1.6792	0
08/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4266.6000	4219.6000	4.2666	4.2196	1,970
08/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1114.4400	1228.8600	1.1144	1.2289	0
08/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5565.9500	5494.2500	5.5660	5.4943	0
08/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	745.6400	835.3600	0.7456	0.8354	0
08/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6291.3800	6206.9200	6.2914	6.2069	0
08/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	599.8900	676.8500	0.5999	0.6769	1,930

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08/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6475.2800	6387.8300	6.4753	6.3878	1,030
08/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	567.9700	641.9400	0.5680	0.6419	0
08/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8633.9600	8519.2000	8.6340	8.5192	0
08/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	300.3100	346.9700	0.3003	0.3470	1,930
08/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10582.6200	10449.6400	10.5826	10.4496	0
08/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	169.8700	198.3100	0.1699	0.1983	1,970
08/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12734.7200	12577.1300	12.7347	12.5771	0
08/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	78.8400	82.6700	0.0788	0.0827	1,030
08/08/2025	2037 On 07-May-26			Bond Future	10.4670	10.4932	89.8470	89.6949	0
08/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4494.0200	4390.4400	4.4940	4.3904	142
08/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1750.9500	1799.4800	1.7510	1.7995	0
08/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5972.1000	5854.0700	5.9721	5.8541	0
08/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1206.9900	1241.0700	1.2070	1.2411	0
08/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10699.5800	10558.3000	10.6996	10.5583	0
08/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	400.2300	411.0600	0.4002	0.4111	142
08/08/2025	2037 On 06-August-26			Bond Future	10.5904	10.6187	87.2339	87.0734	0
08/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1779.1000	1761.8500	1.7791	1.7619	2,541
08/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5097.9600	5241.1500	5.0980	5.2412	0
08/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3574.5100	3556.4200	3.5745	3.5564	0
08/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2955.7800	3098.1300	2.9558	3.0981	2,541
08/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5683.3000	5642.7900	5.6833	5.6428	0
08/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1781.8700	1901.8000	1.7819	1.9018	2,541
08/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7301.0300	7238.8600	7.3010	7.2389	0
08/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1254.0900	1352.3600	1.2541	1.3524	0
08/08/2025	2037 On 05-November-26			Bond Future	10.7204	10.7204	88.7385	88.7385	0
08/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3369.8800	3373.8700	3.3699	3.3739	0
08/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3929.0100	3933.0000	3.9290	3.9330	0
08/08/2025	2038 On 07-August-25			Bond Future	139.5600	139.5600	139.5600	139.5600	0
08/08/2025	2038 On 06-November-25			Bond Future	142.5606	142.6027	142.5606	142.6027	2,621
08/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1319.4400	1277.3500	1.3194	1.2774	0
08/08/2025	2038 On 05-February-26			Bond Future	143.0792	143.1371	143.0792	143.1371	0
08/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	120.8100	62.8600	0.1208	0.0629	0

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08/08/2025	2038 On 07-May-26			Bond Future	145.7298	145.8089	145.7298	145.8089	0
08/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1199.8000	1278.8900	1.1998	1.2789	0
08/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2038 On 06-August-26			Bond Future	146.2350	146.3059	146.2350	146.3059	0
08/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1515.0200	1585.8500	1.5150	1.5859	0
08/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2038 On 05-November-26			Bond Future	148.7974	148.7974	148.7974	148.7974	0
08/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2487.4000	2487.4000	2.4874	2.4874	0
08/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2040 On 07-August-25			Bond Future	13.2900	13.2900	73.0222	73.0222	0
08/08/2025	2040 On 06-November-25			Bond Future	10.6760	10.7146	90.3683	90.1153	45,517
08/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7349.7700	7115.4000	7.3498	7.1154	0
08/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	154.9800	173.6300	0.1550	0.1736	0
08/08/2025	2040 On 05-February-26			Bond Future	10.7799	10.8184	87.5389	87.2906	36,550
08/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1250.0300	1168.9300	1.2500	1.1689	680
08/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4094.9600	4262.1400	4.0950	4.2621	0
08/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2402.7800	2277.1500	2.4028	2.2772	0
08/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2596.3800	2719.0300	2.5964	2.7190	680
08/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3936.1100	3771.5000	3.9361	3.7715	0
08/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1591.0200	1674.6900	1.5910	1.6747	680
08/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5450.0800	5258.7600	5.4501	5.2588	0
08/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1031.5500	1088.5100	1.0316	1.0885	0
08/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7030.7700	6820.8000	7.0308	6.8208	475
08/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	670.7600	709.0700	0.6708	0.7091	0
08/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14012.1500	13768.7500	14.0122	13.7688	0
08/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	79.9300	84.8100	0.0799	0.0848	475
08/08/2025	2040 On 07-May-26			Bond Future	10.8960	10.9340	89.1392	88.8985	0
08/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2424.2200	2391.2300	2.4242	2.3912	1,460
08/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3680.5900	3888.2900	3.6806	3.8883	0
08/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3857.6500	3798.2900	3.8577	3.7983	820
08/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2453.5300	2634.8600	2.4535	2.6349	0
08/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6129.6800	6025.0900	6.1297	6.0251	0
08/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1416.6300	1552.7300	1.4166	1.5527	0
08/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6351.3800	6242.7300	6.3514	6.2427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1346.9500	1478.9900	1.3470	1.4790	1,460
08/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7761.6200	7627.5200	7.7616	7.6275	0
08/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	984.5000	1091.0900	0.9845	1.0911	820
08/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8647.6900	8499.9100	8.6477	8.4999	0
08/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	812.2300	905.1400	0.8122	0.9051	1,460
08/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10112.2400	9945.1700	10.1122	9.9452	0
08/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	594.4600	668.0800	0.5945	0.6681	820
08/08/2025	2040 On 06-August-26			Bond Future	11.0226	11.0631	86.2623	86.0117	0
08/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8214.1400	8009.0300	8.2141	8.0090	0
08/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1385.7100	1431.2300	1.3857	1.4312	0
08/08/2025	2040 On 05-November-26			Bond Future	11.1541	11.1541	87.7496	87.7496	0
08/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3711.8600	3716.2500	3.7119	3.7163	0
08/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4287.8200	4292.2100	4.2878	4.2922	0
08/08/2025	2044 On 07-August-25			Bond Future	13.3400	13.3400	69.0380	69.0380	0
08/08/2025	2044 On 06-November-25			Bond Future	10.9250	10.9948	85.3782	84.9074	129,825
08/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3114.0300	2865.2500	3.1140	2.8653	11,000
08/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	958.1400	1180.1500	0.9581	1.1802	0
08/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5644.6500	5284.0600	5.6447	5.2841	0
08/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	341.4500	451.6500	0.3415	0.4517	11,000
08/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6347.5600	5965.4500	6.3476	5.9655	0
08/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	258.1400	346.8200	0.2581	0.3468	0
08/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7002.8400	6603.9300	7.0028	6.6039	0
08/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	198.9900	270.8700	0.1990	0.2709	5,800
08/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8098.8200	7678.8600	8.0988	7.6789	0
08/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	127.8300	178.6600	0.1278	0.1787	5,600
08/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8372.6400	7948.3500	8.3726	7.9484	0
08/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	114.3900	160.8900	0.1144	0.1609	5,800
08/08/2025	2044 On 05-February-26			Bond Future	11.0277	11.0987	82.5813	82.1107	16
08/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	397.1700	339.2700	0.3972	0.3393	9,000
08/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7186.0600	7598.7900	7.1861	7.5988	0
08/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2148.2800	1944.6200	2.1483	1.9446	9,000
08/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3006.1300	3273.1000	3.0061	3.2731	0
08/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3430.7300	3160.5400	3.4307	3.1605	0
08/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1970.8100	2171.2500	1.9708	2.1713	4,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4275.4200	3971.6000	4.2754	3.9716	0
08/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1536.5500	1703.3600	1.5366	1.7034	9,000
08/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4496.4200	4184.8100	4.4964	4.1848	0
08/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1442.8300	1601.8500	1.4428	1.6019	4,500
08/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4766.1700	4432.9900	4.7662	4.4330	0
08/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1337.5100	1474.9600	1.3375	1.4750	0
08/08/2025	2044 On 07-May-26			Bond Future	11.1414	11.2131	84.0909	83.6230	0
08/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5783.7300	5530.8000	5.7837	5.5308	0
08/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1644.6300	1859.5400	1.6446	1.8595	0
08/08/2025	2044 On 06-August-26			Bond Future	11.2646	11.3399	81.2467	80.7650	0
08/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8368.2000	7985.0200	8.3682	7.9850	0
08/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1451.1000	1549.5600	1.4511	1.5496	0
08/08/2025	2044 On 05-November-26			Bond Future	11.3915	11.3915	82.6472	82.6472	0
08/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3976.3200	3980.8700	3.9763	3.9809	0
08/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4302.0900	4306.6400	4.3021	4.3066	0
08/08/2025	2046 On 07-August-25			Bond Future	118.6900	118.6900	118.6900	118.6900	0
08/08/2025	2046 On 06-November-25			Bond Future	121.1364	120.9048	121.1364	120.9048	19,630
08/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4273.6100	4505.1800	4.2736	4.5052	0
08/08/2025	2046 On 05-February-26			Bond Future	123.4173	123.1939	123.4173	123.1939	0
08/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1767.2600	1543.9300	1.7673	1.5439	0
08/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2046 On 07-May-26			Bond Future	123.4091	123.1974	123.4091	123.1974	0
08/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1540.8900	1752.6200	1.5409	1.7526	0
08/08/2025	2046 On 06-August-26			Bond Future	125.7006	125.4777	125.7006	125.4777	0
08/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3320.5900	3097.6500	3.3206	3.0977	0
08/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2046 On 05-November-26			Bond Future	125.5715	125.5715	125.5715	125.5715	0
08/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	91.5300	91.5300	0.0915	0.0915	0
08/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2050 On 07-August-25			Bond Future	119.8900	119.8900	119.8900	119.8900	0
08/08/2025	2050 On 06-November-25			Bond Future	121.7948	121.8308	121.7948	121.8308	17,837

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2625.2100	2589.2100	2.6252	2.5892	0
08/08/2025	2050 On 05-February-26			Bond Future	121.6749	121.7247	121.6749	121.7247	0
08/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1145.1100	1095.2700	1.1451	1.0953	0
08/08/2025	2050 On 07-May-26			Bond Future	123.9288	123.9968	123.9288	123.9968	0
08/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	141.1700	73.2300	0.1412	0.0732	0
08/08/2025	2050 On 06-August-26			Bond Future	123.7775	123.8377	123.7775	123.8377	0
08/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	507.5400	567.6800	0.5075	0.5677	0
08/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	2050 On 05-November-26			Bond Future	125.9460	125.9460	125.9460	125.9460	0
08/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2106.0000	2106.0000	2.1060	2.1060	0
08/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
08/08/2025	AL37 On 06-November-25			Index Future	1194.6290	1193.3860	1194.6290	1,193.3860	0
08/08/2025	AL37 On 05-February-26			Index Future	1216.8350	1215.6960	1216.8350	1,215.6960	0
08/08/2025	AL37 On 07-May-26			Index Future	1239.1020	1238.1150	1239.1020	1,238.1150	0
08/08/2025	AL37 On 06-August-26			Index Future	1261.6040	1260.5280	1261.6040	1,260.5280	0
08/08/2025	AL37 On 05-November-26			Index Future	1283.7240	1283.7240	1283.7240	1,283.7240	0
08/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
08/08/2025	AL7T On 06-November-25			Index Future	1450.9270	1448.4980	1450.9270	1,448.4980	0
08/08/2025	AL7T On 05-February-26			Index Future	1477.8980	1475.5770	1477.8980	1,475.5770	0
08/08/2025	AL7T On 07-May-26			Index Future	1504.9430	1502.7880	1504.9430	1,502.7880	0
08/08/2025	AL7T On 06-August-26			Index Future	1532.2720	1529.9930	1532.2720	1,529.9930	0
08/08/2025	AL7T On 05-November-26			Index Future	1559.1370	1559.1370	1559.1370	1,559.1370	0
08/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
08/08/2025	ALBI On 06-November-25			Index Future	1231.0380	1228.2910	1231.0380	1,228.2910	76

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	ALBI On 05-February-26			Index Future	1253.9220	1251.2530	1253.9220	1,251.2530	0
08/08/2025	ALBI On 07-May-26			Index Future	1276.8680	1274.3270	1276.8680	1,274.3270	0
08/08/2025	ALBI On 06-August-26			Index Future	1300.0550	1297.3970	1300.0550	1,297.3970	0
08/08/2025	ALBI On 05-November-26			Index Future	1322.8490	1322.8490	1322.8490	1,322.8490	0
08/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	ES33 On 07-August-25			Bond Future	13.5600	13.5600	73.8046	73.8046	0
08/08/2025	ES33 On 06-November-25			Bond Future	10.3822	10.4095	85.9508	85.8212	0
08/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7300.5900	7171.0000	7.3006	7.1710	0
08/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES33 On 05-February-26			Bond Future	10.5108	10.5375	87.5692	87.4461	0
08/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4373.7500	4250.6500	4.3738	4.2507	0
08/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES33 On 07-May-26			Bond Future	10.6487	10.6740	85.3964	85.2829	0
08/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4515.8500	4402.3300	4.5159	4.4023	0
08/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES33 On 06-August-26			Bond Future	10.7993	10.8271	86.9808	86.8598	0
08/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5112.1200	4991.1400	5.1121	4.9911	0
08/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES33 On 05-November-26			Bond Future	10.9759	10.9759	84.7100	84.7100	0
08/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	618.4300	618.4300	0.6184	0.6184	0
08/08/2025	ES42 On 07-August-25			Bond Future	13.7900	13.7900	68.2722	68.2722	0
08/08/2025	ES42 On 06-November-25			Bond Future	11.2394	11.2886	80.0460	79.7398	0
08/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6712.1400	6405.9400	6.7121	6.4059	0
08/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	ES42 On 05-February-26			Bond Future	11.3545	11.4042	81.5532	81.2494	0
08/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2953.5200	2649.6700	2.9535	2.6497	0
08/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES42 On 07-May-26			Bond Future	11.4803	11.5300	78.7988	78.5005	0
08/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4157.3800	3859.0700	4.1574	3.8591	0
08/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES42 On 06-August-26			Bond Future	11.6116	11.6640	80.2594	79.9502	0
08/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5785.0500	5475.8900	5.7851	5.4759	0
08/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES42 On 05-November-26			Bond Future	11.7572	11.7572	77.3987	77.3987	0
08/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	566.1000	566.1000	0.5661	0.5661	0
08/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1187.5980	1187.5980	1,187.5980	0
08/08/2025	GOVI On 06-November-25			GOVI	1211.2670	1208.6870	1211.2670	1,208.6870	613
08/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	992670.0000	966870.0000	99.2670	96.6870	0
08/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	GOVI On 05-February-26			GOVI	1233.7830	1231.2830	1233.7830	1,231.2830	0
08/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	837830.0000	812830.0000	83.7830	81.2830	0
08/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	GOVI On 07-May-26			GOVI	1256.3600	1253.9890	1256.3600	1,253.9890	42
08/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	793600.0000	769890.0000	79.3600	76.9890	0
08/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	GOVI On 06-August-26			GOVI	1279.1760	1276.6900	1279.1760	1,276.6900	0
08/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	901760.0000	876900.0000	90.1760	87.6900	0
08/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	GOVI On 05-November-26			GOVI	1301.6030	1301.6030	1301.6030	1,301.6030	0
08/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	246030.0000	246030.0000	24.6030	24.6030	0
08/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
08/08/2025	IGOV On 06-November-25			Index Future	390.8090	391.0030	390.8090	391.0030	754
08/08/2025	IGOV On 05-February-26			Index Future	398.1680	398.4060	398.1680	398.4060	0
08/08/2025	IGOV On 07-May-26			Index Future	405.5460	405.8450	405.5460	405.8450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	IGOV On 06-August-26			Index Future	413.0010	413.2830	413.0010	413.2830	0
08/08/2025	IGOV On 05-November-26			Index Future	420.3310	420.3310	420.3310	420.3310	0
08/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/08/2025	R033 On 07-August-25			Bond Future	10.3300	10.3300	101.9226	101.9226	0
08/08/2025	R033 On 06-November-25			Bond Future	9.0508	9.0721	106.1668	106.0507	12,178
08/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6760.3800	6649.1800	6.7604	6.6492	0
08/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	49.0400	53.9300	0.0490	0.0539	0
08/08/2025	R033 On 05-February-26			Bond Future	9.1264	9.1466	108.1404	108.0331	0
08/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7171.5400	7078.2000	7.1715	7.0782	0
08/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	240.9600	254.8900	0.2410	0.2549	0
08/08/2025	R033 On 07-May-26			Bond Future	9.2132	9.2316	105.0745	104.9801	0
08/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6363.5600	6290.2600	6.3636	6.2903	0
08/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	577.2600	598.4100	0.5773	0.5984	0
08/08/2025	R033 On 06-August-26			Bond Future	9.3096	9.3303	106.9998	106.8969	0
08/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5632.7300	5565.4200	5.6327	5.5654	0
08/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1087.1600	1122.8000	1.0872	1.1228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R033 On 05-November-26			Bond Future	9.4275	9.4275	103.8077	103.8077	0
08/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2417.1200	2420.0300	2.4171	2.4200	0
08/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2886.3300	2889.2400	2.8863	2.8892	0
08/08/2025	R035 On 07-August-25			Bond Future	12.6500	12.6500	83.3717	83.3717	0
08/08/2025	R035 On 06-November-25			Bond Future	9.7059	9.7333	96.7245	96.5652	117,600
08/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1687.9300	1658.4900	1.6879	1.6585	250
08/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1315.0300	1444.8600	1.3150	1.4449	0
08/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2181.9300	2138.3700	2.1819	2.1384	2,000
08/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1000.7900	1116.5000	1.0008	1.1165	0
08/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2856.3200	2793.8700	2.8563	2.7939	300
08/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	706.0100	802.8300	0.7060	0.8028	0
08/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3154.3800	3083.7200	3.1544	3.0837	0
08/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	608.8600	697.4700	0.6089	0.6975	250
08/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3824.3500	3737.1500	3.8244	3.7372	0
08/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	439.4600	511.5300	0.4395	0.5115	50
08/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4337.6400	4239.4700	4.3376	4.2395	2,000
08/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	343.6500	404.7500	0.3437	0.4048	0
08/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4480.2400	4379.2800	4.4802	4.3793	2,000
08/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	321.0600	379.3700	0.3211	0.3794	0
08/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4768.3800	4662.0100	4.7684	4.6620	0
08/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	280.0400	332.9400	0.2800	0.3329	250
08/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5157.6000	5044.2400	5.1576	5.0442	300
08/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	232.8400	278.7500	0.2328	0.2788	0
08/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5650.6900	5529.5800	5.6507	5.5296	0
08/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	184.3400	222.5000	0.1843	0.2225	8,500
08/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6952.8000	6817.0100	6.9528	6.8170	2,000
08/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	98.5500	122.0300	0.0986	0.1220	0
08/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7003.2300	6866.9500	7.0032	6.8670	250
08/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	96.1800	119.1700	0.0962	0.1192	0
08/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7255.4700	7117.1300	7.2555	7.1171	0
08/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	85.0400	105.9700	0.0850	0.1060	0
08/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8265.2600	8120.0600	8.2653	8.1201	0
08/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	51.7900	65.8600	0.0518	0.0659	0
08/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9421.6200	9271.0900	9.4216	9.2711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	29.1100	37.8500	0.0291	0.0379	2,000
08/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9521.6900	9370.8000	9.5217	9.3708	0
08/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	27.6800	36.0600	0.0277	0.0361	250
08/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10615.8300	10458.9500	10.6158	10.4590	0
08/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	15.9000	18.2900	0.0159	0.0183	300
08/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11986.0900	11827.3000	11.9861	11.8273	0
08/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6.3700	6.8500	0.0064	0.0069	250
08/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12179.8400	12020.9800	12.1798	12.0210	0
08/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	5.5000	5.9100	0.0055	0.0059	2,000
08/08/2025	R035 On 05-February-26			Bond Future	9.7994	9.8261	98.5225	98.3704	0
08/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3416.2100	3312.5900	3.4162	3.3126	250
08/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1335.3600	1383.8600	1.3354	1.3839	0
08/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4489.7600	4372.6800	4.4898	4.3727	2,000
08/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	931.1300	966.1700	0.9311	0.9662	0
08/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5472.4100	5345.9500	5.4724	5.3460	0
08/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	679.5600	705.2200	0.6796	0.7052	250
08/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6003.0500	5872.6400	6.0031	5.8726	0
08/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	575.0900	596.8000	0.5751	0.5968	0
08/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6678.9300	6544.7000	6.6789	6.5447	2,000
08/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	465.4700	483.3600	0.4655	0.4834	0
08/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6952.6500	6816.9300	6.9527	6.8169	0
08/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	427.5700	443.9700	0.4276	0.4440	0
08/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7735.9000	7596.4800	7.7359	7.5965	0
08/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	335.8500	348.5500	0.3359	0.3486	250
08/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13616.1400	13465.3700	13.6161	13.4654	0
08/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	34.5700	35.9200	0.0346	0.0359	2,000
08/08/2025	R035 On 07-May-26			Bond Future	9.8970	9.9225	95.8211	95.6795	0
08/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6164.4600	6043.6600	6.1645	6.0437	0
08/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1003.6100	1024.4800	1.0036	1.0245	0
08/08/2025	R035 On 06-August-26			Bond Future	10.0047	10.0324	97.5776	97.4274	0
08/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6702.5900	6576.6400	6.7026	6.5766	0
08/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1205.7400	1230.0100	1.2057	1.2300	0
08/08/2025	R035 On 05-November-26			Bond Future	10.1330	10.1330	94.7633	94.7633	0
08/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3078.9100	3082.5800	3.0789	3.0826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3624.1100	3627.7800	3.6241	3.6278	0
08/08/2025	R038 On 07-August-25			Bond Future	11.2400	11.2400	101.5206	101.5206	0
08/08/2025	R038 On 06-November-25			Bond Future	10.3485	10.3764	104.8601	104.6632	6,668
08/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4835.9300	4676.3200	4.8359	4.6763	1,770
08/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	503.1400	540.4400	0.5031	0.5404	0
08/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6321.9100	6146.8600	6.3219	6.1469	0
08/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	281.2100	303.0700	0.2812	0.3031	0
08/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12771.8700	12576.9200	12.7719	12.5769	0
08/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	18.7400	20.7000	0.0187	0.0207	1,770
08/08/2025	R038 On 05-February-26			Bond Future	10.4532	10.4806	106.8094	106.6197	0
08/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7256.2600	7093.5900	7.2563	7.0936	0
08/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	732.1600	759.1800	0.7322	0.7592	0
08/08/2025	R038 On 07-May-26			Bond Future	10.5675	10.5938	103.2778	103.0992	0
08/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6814.2900	6667.8600	6.8143	6.6679	0
08/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1385.7200	1417.9200	1.3857	1.4179	0
08/08/2025	R038 On 06-August-26			Bond Future	10.6899	10.7184	105.1698	104.9811	0
08/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8340.1600	8248.5300	8.3402	8.2485	0
08/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1527.2400	1624.3500	1.5272	1.6244	0
08/08/2025	R038 On 05-November-26			Bond Future	10.8279	10.8279	101.5043	101.5043	0
08/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3792.1700	3796.7100	3.7922	3.7967	0
08/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4493.7800	4498.3200	4.4938	4.4983	0
08/08/2025	R053 On 07-August-25			Bond Future	13.1700	13.1700	92.8341	92.8341	0
08/08/2025	R053 On 06-November-25			Bond Future	10.8304	10.8952	108.2429	107.6460	25,967
08/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8355.3100	7874.0500	8.3553	7.8741	0
08/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	326.7100	442.3400	0.3267	0.4423	0
08/08/2025	R053 On 05-February-26			Bond Future	10.9263	10.9922	110.2551	109.6582	0
08/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6699.9800	6277.9800	6.7000	6.2780	0
08/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1778.6100	1953.5900	1.7786	1.9536	0
08/08/2025	R053 On 07-May-26			Bond Future	11.0290	11.0956	106.4094	105.8164	0
08/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7834.1700	7521.3000	7.8342	7.5213	0
08/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2199.9200	2480.0300	2.1999	2.4800	0
08/08/2025	R053 On 06-August-26			Bond Future	11.1375	11.2073	108.3586	107.7478	0
08/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11349.0300	10874.5600	11.3490	10.8746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2101.6900	2238.0500	2.1017	2.2381	0
08/08/2025	R053 On 05-November-26			Bond Future	11.2569	11.2569	104.3698	104.3698	0
08/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5501.5100	5507.7800	5.5015	5.5078	0
08/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5907.4100	5913.6800	5.9074	5.9137	0
08/08/2025	R186 On 07-August-25			Bond Future	9.6800	9.6800	102.4871	102.4871	0
08/08/2025	R186 On 06-November-25			Bond Future	7.7133	7.6721	106.9947	107.0387	103,336
08/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	465.8700	523.7000	0.4659	0.5237	0
08/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	22.0400	35.8600	0.0220	0.0359	0
08/08/2025	R186 On 05-February-26			Bond Future	7.7715	7.7048	103.6790	103.7346	0
08/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	553.0900	669.5600	0.5531	0.6696	0
08/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	6.4700	67.3700	0.0065	0.0674	0
08/08/2025	R186 On 07-May-26			Bond Future	7.9385	7.8190	105.5748	105.6458	0
08/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	444.8000	588.8000	0.4448	0.5888	0
08/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0.0000	72.9300	0.0000	0.0729	0
08/08/2025	R186 On 06-August-26			Bond Future	8.3025	8.1183	102.2045	102.2702	0
08/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	194.9000	269.4200	0.1949	0.2694	0
08/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	99.6900	108.5500	0.0997	0.1086	0
08/08/2025	R186 On 05-November-26			Bond Future	10.9745	10.9745	103.9683	103.9683	0
08/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	47.7700	47.9000	0.0478	0.0479	0
08/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	378.1300	378.2600	0.3781	0.3783	0
08/08/2025	R202 On 07-August-25			Bond Future	271.6000	271.6000	271.6000	271.6000	0
08/08/2025	R202 On 06-November-25			Bond Future	276.1597	275.6616	276.1597	275.6616	1,033
08/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	519.6500	21.5500	0.5197	0.0216	0
08/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R202 On 05-February-26			Bond Future	276.0221	275.5444	276.0221	275.5444	0
08/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1797.9500	2275.6300	1.7980	2.2756	0
08/08/2025	R202 On 07-May-26			Bond Future	281.1356	280.6878	281.1356	280.6878	0
08/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3585.6100	3137.7900	3.5856	3.1378	0
08/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R202 On 06-August-26			Bond Future	280.9338	280.4572	280.9338	280.4572	0
08/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2073.7600	1597.1600	2.0738	1.5972	0
08/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R202 On 05-November-26			Bond Future	285.8564	285.8564	285.8564	285.8564	0
08/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5396.3500	5396.3500	5.3964	5.3964	0
08/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R209 On 07-August-25			Bond Future	12.6800	12.6800	65.2783	65.2783	0
08/08/2025	R209 On 06-November-25			Bond Future	9.9986	10.0263	76.8282	76.6804	20,090
08/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6499.9700	6359.9000	6.5000	6.3599	0
08/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	101.0400	108.7800	0.1010	0.1088	0
08/08/2025	R209 On 05-February-26			Bond Future	10.0878	10.1151	78.2563	78.1138	0
08/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4910.7100	4839.5100	4.9107	4.8395	0
08/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	666.2400	737.5800	0.6662	0.7376	0
08/08/2025	R209 On 07-May-26			Bond Future	10.1856	10.2119	76.5361	76.4016	0
08/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5388.0100	5275.5800	5.3880	5.2756	0
08/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1021.7900	1043.8300	1.0218	1.0438	0
08/08/2025	R209 On 06-August-26			Bond Future	10.2911	10.3194	77.9388	77.7970	0
08/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6373.1100	6307.6800	6.3731	6.3077	0
08/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1100.8100	1177.1600	1.1008	1.1772	0
08/08/2025	R209 On 05-November-26			Bond Future	10.4115	10.4115	76.1355	76.1355	0
08/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2945.1000	2948.5800	2.9451	2.9486	0
08/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3396.6600	3400.1400	3.3967	3.4001	0
08/08/2025	R210 On 07-August-25			Bond Future	248.4400	248.4400	248.4400	248.4400	0
08/08/2025	R210 On 06-November-25			Bond Future	253.0612	252.4421	253.0612	252.4421	2,129
08/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	921.1700	302.1300	0.9212	0.3021	0
08/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R210 On 05-February-26			Bond Future	257.8261	257.2219	257.8261	257.2219	0
08/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4726.1200	4121.8600	4.7261	4.1219	0
08/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R210 On 07-May-26			Bond Future	259.1246	258.5428	259.1246	258.5428	0
08/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3724.5900	3142.7700	3.7246	3.1428	0
08/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R210 On 06-August-26			Bond Future	263.9369	263.3293	263.9369	263.3293	0
08/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4096.9400	3489.3300	4.0969	3.4893	0
08/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R210 On 05-November-26			Bond Future	265.0291	265.0291	265.0291	265.0291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11699.1200	11699.1200	11.6991	11.6991	0
08/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/08/2025	R213 On 07-August-25			Bond Future	11.6600	11.6600	84.4671	84.4671	0
08/08/2025	R213 On 06-November-25			Bond Future	8.5136	8.5390	95.0237	94.9214	94,032
08/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5973.7000	5873.7500	5.9737	5.8738	0
08/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	19.6200	22.0000	0.0196	0.0220	0
08/08/2025	R213 On 05-February-26			Bond Future	8.5771	8.6014	96.7901	96.6958	23
08/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5107.9800	5023.9300	5.1080	5.0239	0
08/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	188.0900	198.3100	0.1881	0.1983	0
08/08/2025	R213 On 07-May-26			Bond Future	8.6471	8.6695	95.0086	94.9258	0
08/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4610.1000	4539.8000	4.6101	4.5398	0
08/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	446.2200	458.7800	0.4462	0.4588	0
08/08/2025	R213 On 06-August-26			Bond Future	8.7288	8.7542	96.7507	96.6605	0
08/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4047.6900	3978.3800	4.0477	3.9784	0
08/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	713.1100	734.0000	0.7131	0.7340	0
08/08/2025	R213 On 05-November-26			Bond Future	8.8432	8.8432	94.8740	94.8740	0
08/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1765.8700	1767.9800	1.7659	1.7680	0
08/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2081.2000	2083.3100	2.0812	2.0833	0
08/08/2025	R214 On 07-August-25			Bond Future	12.9700	12.9700	60.0870	60.0870	0
08/08/2025	R214 On 06-November-25			Bond Future	10.6188	10.6679	70.4490	70.1684	36,791
08/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5708.3000	5454.5000	5.7083	5.4545	0
08/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	191.5900	218.4400	0.1916	0.2184	0
08/08/2025	R214 On 05-February-26			Bond Future	10.7150	10.7644	71.7586	71.4801	0
08/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4042.9300	3906.0400	4.0429	3.9060	0
08/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1059.4600	1201.0800	1.0595	1.2011	0
08/08/2025	R214 On 07-May-26			Bond Future	10.8132	10.8626	69.7729	69.4988	0
08/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5138.5600	4932.1800	5.1386	4.9322	0
08/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1309.1500	1376.7900	1.3092	1.3768	0
08/08/2025	R214 On 06-August-26			Bond Future	10.9188	10.9707	71.0519	70.7685	0
08/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6684.3300	6523.7500	6.6843	6.5238	0
08/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1258.2800	1381.0900	1.2583	1.3811	0
08/08/2025	R214 On 05-November-26			Bond Future	11.0380	11.0380	68.9835	68.9835	0
08/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3316.3100	3320.1500	3.3163	3.3202	0

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08/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3683.9100	3687.7500	3.6839	3.6878	0
08/08/2025	R248 On 07-August-25			Bond Future	13.2100	13.2100	72.0340	72.0340	0
08/08/2025	R248 On 06-November-25			Bond Future	10.9191	10.9839	83.7026	83.2479	219,481
08/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5808.4500	5462.4300	5.8085	5.4624	0
08/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	348.0600	456.7900	0.3481	0.4568	0
08/08/2025	R248 On 05-February-26			Bond Future	11.0210	11.0868	85.2585	84.8041	0
08/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4488.9500	4183.7200	4.4890	4.1837	0
08/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1537.9600	1687.1200	1.5380	1.6871	0
08/08/2025	R248 On 07-May-26			Bond Future	11.1244	11.1909	82.3779	81.9265	260
08/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5680.1100	5451.7300	5.6801	5.4517	0
08/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1782.5000	2005.5700	1.7825	2.0056	0
08/08/2025	R248 On 06-August-26			Bond Future	11.2355	11.3052	83.8877	83.4228	0
08/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8541.3900	8255.2300	8.5414	8.2552	0
08/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1502.9500	1681.6700	1.5030	1.6817	0
08/08/2025	R248 On 05-November-26			Bond Future	11.3593	11.3593	80.8995	80.8995	0
08/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4183.9100	4188.6800	4.1839	4.1887	0
08/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4509.1800	4513.9500	4.5092	4.5140	0
08/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0