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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 08/01/2025 TO: 08/01/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	2029 On 06-February-25			Bond Future	134.47	134.5183	134.4688	134.5183	8,604.00
08/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2069	2	2	2	0.00
08/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2029 On 08-May-25			Bond Future	135.80	135.8510	135.8016	135.8510	728.00
08/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
08/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2048	2	2	2	0.00
08/01/2025	2029 On 07-August-25			Bond Future	138.54	138.5867	138.5378	138.5867	0.00
08/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1128	1	1	1	0.00
08/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2029 On 06-November-25			Bond Future	139.82	139.8688	139.8209	139.8688	0.00
08/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	31	0	0	0	0.00
08/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	2029 On 05-February-26			Bond Future	142.51	142.5581	142.5109	142.5581	0.00
08/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2401	2	2	2	0.00
08/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2030 On 06-February-25			Bond Future	9.11	96.1569	95.8704	96.1569	159,772.00
08/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5765	6	6	6	0.00
08/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	95	0	0	0	800.00
08/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	744	1	1	1	800.00
08/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2239	3	2	3	0.00
08/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	64	0	0	0	800.00
08/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	486	0	0	0	0.00
08/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1765	2	2	2	0.00
08/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2030 On 08-May-25			Bond Future	9.18	98.0926	97.8012	98.0926	0.00
08/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3046	3	3	3	0.00
08/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	782	1	1	1	1,320.00
08/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1757	2	2	2	680.00
08/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9228	10	9	10	0.00
08/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4207	4	4	4	1,640.00
08/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10568	11	11	11	0.00
08/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5427	6	5	6	2,280.00
08/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1175	1	1	1	800.00
08/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3223	3	3	3	0.00
08/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	447	1	0	1	800.00
08/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1168	1	1	1	0.00
08/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	308	0	0	0	800.00
08/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2292	2	2	2	0.00
08/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
08/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	85	0	0	0	0.00
08/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
08/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	173	0	0	0	0.00
08/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1621	1	2	1	0.00
08/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	768	1	1	1	0.00
08/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	342	0	0	0	0.00
08/01/2025	2030 On 07-August-25			Bond Future	9.26	96.0342	95.7379	96.0342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6365	7	6	7	0.00
08/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9408	10	9	10	0.00
08/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4496	5	4	5	1,054.00
08/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	26	0	0	0	1,054.00
08/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	342	0	0	0	0.00
08/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	158	0	0	0	0.00
08/01/2025	2030 On 06-November-25			Bond Future	9.35	97.8926	97.5919	97.8926	0.00
08/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2086	2	2	2	0.00
08/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1462	1	1	1	0.00
08/01/2025	2030 On 05-February-26			Bond Future	9.47	95.7422	95.4370	95.7422	0.00
08/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1946	2	2	2	0.00
08/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1888	2	2	2	0.00
08/01/2025	2032 On 06-February-25			Bond Future	9.77	95.7492	95.3206	95.7492	120,570.00
08/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8774	9	9	9	0.00
08/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	138	0	0	0	800.00
08/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1213	2	1	2	800.00
08/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3963	4	4	4	0.00
08/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	57	0	0	0	800.00
08/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	515	0	1	0	0.00
08/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1858	2	2	2	0.00
08/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1	0	0	0	0.00
08/01/2025	2032 On 08-May-25			Bond Future	9.85	93.5126	93.0761	93.5126	37,405.00
08/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5073	5	5	5	0.00
08/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	718	1	1	1	800.00
08/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1746	2	2	2	800.00
08/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5305	6	5	6	0.00
08/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	273	0	0	0	800.00
08/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1432	1	1	1	0.00
08/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2765	2	3	2	0.00
08/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	301	0	0	0	0.00
08/01/2025	2032 On 07-August-25			Bond Future	9.94	95.3728	94.9286	95.3728	0.00
08/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8992	9	9	9	0.00
08/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	195	0	0	0	0.00
08/01/2025	2032 On 06-November-25			Bond Future	10.05	93.0572	92.6056	93.0572	0.00

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08/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3391	4	3	4	0.00
08/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1781	2	2	2	0.00
08/01/2025	2032 On 05-February-26			Bond Future	10.18	94.8215	94.3625	94.8215	0.00
08/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2771	3	3	3	0.00
08/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2839	3	3	3	0.00
08/01/2025	2033 On 06-February-25			Bond Future	128.91	128.8625	128.9107	128.8625	6,288.00
08/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3971	4	4	4	0.00
08/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2033 On 08-May-25			Bond Future	130.03	129.9805	130.0309	129.9805	5,288.00
08/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	589	1	1	1	0.00
08/01/2025	2033 On 07-August-25			Bond Future	132.65	132.5982	132.6510	132.5982	0.00
08/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	4001	4	4	4	0.00
08/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2033 On 06-November-25			Bond Future	133.72	133.6628	133.7184	133.6628	0.00
08/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	578	1	1	1	0.00
08/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2033 On 05-February-26			Bond Future	136.29	136.2329	136.2912	136.2329	0.00
08/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3411	3	3	3	0.00
08/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2037 On 06-February-25			Bond Future	10.86	85.3219	84.6222	85.3219	154,404.00
08/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10162	11	10	11	0.00
08/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2037 On 08-May-25			Bond Future	10.96	87.0394	86.3264	87.0394	3,975.00
08/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7303	8	7	8	0.00
08/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12346	13	12	13	7,500.00
08/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8691	9	9	9	15,000.00
08/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12120	13	12	13	7,500.00
08/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	47	0	0	0	0.00
08/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	208	0	0	0	0.00
08/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	42	0	0	0	0.00
08/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	329	0	0	0	0.00
08/01/2025	2037 On 07-August-25			Bond Future	11.07	84.5102	83.7840	84.5102	15.00
08/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10405	11	10	11	0.00

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08/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6821	7	7	7	0.00
08/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1602	2	2	2	200.00
08/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3902	4	4	4	0.00
08/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1407	2	1	2	2,341.00
08/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5403	6	5	6	0.00
08/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2747	3	3	3	0.00
08/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1017	1	1	1	2,541.00
08/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2765	2	3	2	2,541.00
08/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5309	5	5	5	0.00
08/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1327	1	1	1	2,541.00
08/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4102	4	4	4	0.00
08/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1974	2	2	2	2,541.00
08/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4439	4	4	4	0.00
08/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	931	1	1	1	2,541.00
08/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	394	0	0	0	0.00
08/01/2025	2037 On 06-November-25			Bond Future	11.19	86.1450	85.4058	86.1450	0.00
08/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4840	5	5	5	0.00
08/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2441	2	2	2	0.00
08/01/2025	2037 On 05-February-26			Bond Future	11.32	83.5203	82.7682	83.5203	0.00
08/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3587	4	4	4	0.00
08/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4232	4	4	4	0.00
08/01/2025	2038 On 06-February-25			Bond Future	139.36	139.4108	139.3607	139.4108	2,622.00
08/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4131	4	4	4	0.00
08/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2038 On 08-May-25			Bond Future	142.20	142.2517	142.2019	142.2517	480.00
08/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2522	3	3	3	0.00
08/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2038 On 07-August-25			Bond Future	142.94	142.9899	142.9407	142.9899	0.00
08/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3381	3	3	3	0.00
08/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2038 On 06-November-25			Bond Future	145.74	145.7932	145.7449	145.7932	0.00
08/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1865	2	2	2	0.00
08/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2038 On 05-February-26			Bond Future	146.38	146.4310	146.3839	146.4310	0.00

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08/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3184	3	3	3	0.00
08/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2040 On 06-February-25			Bond Future	11.14	85.4733	84.8458	85.4733	67,517.00
08/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10421	11	10	11	0.00
08/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6374	7	6	7	0.00
08/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	680	1	1	1	780.00
08/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3614	4	4	4	0.00
08/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	164	0	0	0	780.00
08/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	20	0	0	0	780.00
08/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1578	1	2	1	0.00
08/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
08/01/2025	2040 On 08-May-25			Bond Future	11.24	87.1939	86.5546	87.1939	3,900.00
08/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8370	9	8	9	0.00
08/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8959	10	9	10	15,000.00
08/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12246	13	12	13	7,500.00
08/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12579	13	13	13	7,500.00
08/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	64	0	0	0	0.00
08/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	75	0	0	0	0.00
08/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	264	0	0	0	0.00
08/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	315	0	0	0	0.00
08/01/2025	2040 On 07-August-25			Bond Future	11.35	84.4171	83.7659	84.4171	16.00
08/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11183	12	11	12	0.00
08/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	439	0	0	0	0.00
08/01/2025	2040 On 06-November-25			Bond Future	11.47	86.0499	85.3872	86.0499	0.00
08/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4985	5	5	5	0.00
08/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2771	3	3	3	0.00
08/01/2025	2040 On 05-February-26			Bond Future	11.59	83.1725	82.4984	83.1725	0.00
08/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3865	4	4	4	0.00
08/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4487	4	4	4	0.00
08/01/2025	2044 On 06-February-25			Bond Future	11.27	81.4771	80.6976	81.4771	70,449.00
08/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10239	11	10	11	0.00
08/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2058	3	2	3	0.00
08/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	777	1	1	1	8,825.00
08/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13885	15	14	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7443	8	7	8	422.00
08/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4647	5	5	5	422.00
08/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	67	0	0	0	8,825.00
08/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	94	0	0	0	0.00
08/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
08/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	11	0	0	0	0.00
08/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4280	4	4	4	0.00
08/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	573	0	1	0	8,825.00
08/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1562	1	2	1	0.00
08/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
08/01/2025	2044 On 08-May-25			Bond Future	11.37	83.1172	82.3228	83.1172	7,734.00
08/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8332	9	8	9	0.00
08/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6765	7	7	7	0.00
08/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3356	4	3	4	0.00
08/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1025	1	1	1	2,490.00
08/01/2025	2044 On 08-May-25		Call	Bond Future	1.01	0.0019	0.0010	0.0019	0.00
08/01/2025	2044 On 08-May-25		Put	Bond Future	17678.22	16.8847	17.6782	16.8847	0.00
08/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1565	1	2	1	2,490.00
08/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3983	3	4	3	0.00
08/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	536	0	1	0	2,490.00
08/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	334	0	0	0	0.00
08/01/2025	2044 On 07-August-25			Bond Future	11.47	80.3846	79.5753	80.3846	0.00
08/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11049	12	11	12	0.00
08/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	512	0	1	0	0.00
08/01/2025	2044 On 06-November-25			Bond Future	11.58	81.9392	81.1153	81.9392	0.00
08/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4801	5	5	5	0.00
08/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2974	3	3	3	0.00
08/01/2025	2044 On 05-February-26			Bond Future	11.70	79.1091	78.2705	79.1091	0.00
08/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3880	4	4	4	0.00
08/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4762	4	5	4	0.00
08/01/2025	2046 On 06-February-25			Bond Future	122.04	121.8963	122.0351	121.8963	18,843.00
08/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	8025	8	8	8	0.00
08/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2046 On 08-May-25			Bond Future	122.31	122.1667	122.3096	122.1667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	340	0	0	0	0.00
08/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2046 On 07-August-25			Bond Future	124.77	124.6267	124.7738	124.6267	0.00
08/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	6084	6	6	6	0.00
08/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2046 On 06-November-25			Bond Future	124.97	124.8140	124.9657	124.8140	0.00
08/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	444	1	0	1	0.00
08/01/2025	2046 On 05-February-26			Bond Future	127.37	127.2123	127.3686	127.2123	0.00
08/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5719	6	6	6	0.00
08/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2050 On 06-February-25			Bond Future	121.25	122.3208	121.2492	122.3208	16,223.00
08/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	5649	7	6	7	0.00
08/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2050 On 08-May-25			Bond Future	123.72	124.8135	123.7212	124.8135	0.00
08/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	2561	4	3	4	0.00
08/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2050 On 07-August-25			Bond Future	123.85	124.9586	123.8456	124.9586	0.00
08/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3956	5	4	5	0.00
08/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2050 On 06-November-25			Bond Future	126.28	127.4085	126.2754	127.4085	0.00
08/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	1855	3	2	3	0.00
08/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
08/01/2025	2050 On 05-February-26			Bond Future	126.29	127.4449	126.2918	127.4449	0.00
08/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	3472	5	3	5	0.00
08/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
08/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	AL37 On 06-February-25			Index Future	1072.54	1075.8840	1072.5410	1075.8840	0.00
08/01/2025	AL37 On 08-May-25			Index Future	1094.14	1097.5510	1094.1440	1097.5510	0.00
08/01/2025	AL37 On 07-August-25			Index Future	1115.93	1119.4050	1115.9340	1119.4050	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	AL37 On 06-November-25			Index Future	1137.59	1141.1220	1137.5880	1141.1220	0.00
08/01/2025	AL37 On 05-February-26			Index Future	1159.24	1162.8400	1159.2430	1162.8400	0.00
08/01/2025	AL7T On 06-February-25			Index Future	1286.96	1294.8210	1286.9570	1294.8210	0.00
08/01/2025	AL7T On 08-May-25			Index Future	1312.88	1320.8970	1312.8790	1320.8970	0.00
08/01/2025	AL7T On 07-August-25			Index Future	1339.02	1347.1980	1339.0240	1347.1980	0.00
08/01/2025	AL7T On 06-November-25			Index Future	1365.01	1373.3350	1365.0080	1373.3350	0.00
08/01/2025	AL7T On 05-February-26			Index Future	1390.99	1399.4720	1390.9920	1399.4720	0.00
08/01/2025	ALBI On 06-February-25			Index Future	1107.28	1113.7180	1107.2770	1113.7180	98.00
08/01/2025	ALBI On 08-May-25			Index Future	1129.58	1136.1470	1129.5800	1136.1470	0.00
08/01/2025	ALBI On 07-August-25			Index Future	1152.08	1158.7690	1152.0750	1158.7690	0.00
08/01/2025	ALBI On 06-November-25			Index Future	1174.43	1181.2500	1174.4310	1181.2500	0.00
08/01/2025	ALBI On 05-February-26			Index Future	1196.79	1203.7310	1196.7870	1203.7310	0.00
08/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	ES33 On 06-February-25			Bond Future	11.13	83.8627	83.3288	83.8627	0.00
08/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9597	10	10	10	0.00
08/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES33 On 08-May-25			Bond Future	11.25	81.7720	81.2280	81.7720	0.00
08/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6456	7	6	7	0.00
08/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES33 On 07-August-25			Bond Future	11.38	83.4181	82.8640	83.4181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9059	10	9	10	0.00
08/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES33 On 06-November-25			Bond Future	11.54	81.2554	80.6914	81.2554	0.00
08/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2041	3	2	3	0.00
08/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES33 On 05-February-26			Bond Future	11.71	82.8138	82.2401	82.8138	0.00
08/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
08/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	955	0	1	0	0.00
08/01/2025	ES42 On 06-February-25			Bond Future	11.60	80.2718	79.6467	80.2718	0.00
08/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11253	12	11	12	0.00
08/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES42 On 08-May-25			Bond Future	11.71	77.6404	77.0033	77.6404	0.00
08/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8372	9	8	9	0.00
08/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES42 On 07-August-25			Bond Future	11.82	79.2026	78.5535	79.2026	0.00
08/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10281	11	10	11	0.00
08/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES42 On 06-November-25			Bond Future	11.94	76.4883	75.8274	76.4883	0.00
08/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2494	3	2	3	0.00
08/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
08/01/2025	ES42 On 05-February-26			Bond Future	12.08	77.9528	77.2803	77.9528	0.00
08/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
08/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1319	1	1	1	0.00
08/01/2025	GOVI On 06-February-25			GOVI	1090.34	1096.6100	1090.3420	1096.6100	636.00
08/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1183420	125	118	125	0.00
08/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/01/2025	GOVI On 08-May-25			GOVI	1112.30	1118.6950	1112.3040	1118.6950	0.00
08/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	903040	97	90	97	0.00
08/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/01/2025	GOVI On 07-August-25			GOVI	1134.46	1140.9690	1134.4550	1140.9690	0.00
08/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1234550	130	123	130	0.00
08/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/01/2025	GOVI On 06-November-25			GOVI	1156.47	1163.1050	1156.4690	1163.1050	0.00
08/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	444690	51	44	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/01/2025	GOVI On 05-February-26			GOVI	1178.48	1185.2410	1178.4830	1185.2410	0.00
08/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	284830	35	28	35	0.00
08/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
08/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2025	IGOV On 06-February-25			Index Future	375.41	375.9060	375.4050	375.9060	878.00
08/01/2025	IGOV On 08-May-25			Index Future	383.06	383.5690	383.0590	383.5690	8.00
08/01/2025	IGOV On 07-August-25			Index Future	390.78	391.2970	390.7780	391.2970	0.00
08/01/2025	IGOV On 06-November-25			Index Future	398.45	398.9770	398.4500	398.9770	0.00
08/01/2025	IGOV On 05-February-26			Index Future	406.12	406.6580	406.1210	406.6580	0.00
08/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
08/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
08/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
08/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/01/2025	R033 On 06-February-25			Bond Future	10.04	103.9995	103.4573	103.9995	12,221.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1975	2	2	2	0.00
08/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	388	0	0	0	0.00
08/01/2025	R033 On 08-May-25			Bond Future	10.12	101.0444	100.4922	101.0444	0.00
08/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2455	3	2	3	0.00
08/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1365	1	1	1	0.00
08/01/2025	R033 On 07-August-25			Bond Future	10.22	103.0544	102.4922	103.0544	0.00
08/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2750	3	3	3	0.00
08/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2181	2	2	2	0.00
08/01/2025	R033 On 06-November-25			Bond Future	10.33	100.0043	99.4325	100.0043	0.00
08/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2861	3	3	3	0.00
08/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2884	3	3	3	0.00
08/01/2025	R033 On 05-February-26			Bond Future	10.47	101.8994	101.3182	101.8994	0.00
08/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3383	4	3	4	0.00
08/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3275	3	3	3	0.00
08/01/2025	R035 On 06-February-25			Bond Future	10.45	94.9858	94.3323	94.9858	87,190.00
08/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10311	11	10	11	0.00
08/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3698	4	4	4	0.00
08/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	245	0	0	0	15,000.00
08/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	495	1	0	1	100.00
08/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4713	5	5	5	0.00
08/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1649	2	2	2	0.00
08/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	669	1	1	1	1,000.00
08/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1615	1	2	1	0.00
08/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	537	0	1	0	1,100.00
08/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1324	1	1	1	0.00
08/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	43	0	0	0	1,100.00
08/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2302	2	2	2	0.00
08/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	102	0	0	0	7,500.00
08/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R035 On 08-May-25			Bond Future	10.54	92.3877	91.7219	92.3877	1,004.00
08/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6928	8	7	8	0.00
08/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14056	15	14	15	0.00
08/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11135	12	11	12	0.00
08/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5499	6	5	6	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6566	7	7	7	0.00
08/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1707	2	2	2	150.00
08/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3400	4	3	4	0.00
08/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1151	1	1	1	150.00
08/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2282	2	2	2	0.00
08/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	377	0	0	0	150.00
08/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	60	0	0	0	400.00
08/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	545	0	1	0	0.00
08/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	12	0	0	0	400.00
08/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	333	0	0	0	0.00
08/01/2025	R035 On 07-August-25			Bond Future	10.64	94.2259	93.5478	94.2259	0.00
08/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10493	11	10	11	0.00
08/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	317	0	0	0	0.00
08/01/2025	R035 On 06-November-25			Bond Future	10.76	91.5434	90.8534	91.5434	0.00
08/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4595	5	5	5	0.00
08/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2253	2	2	2	0.00
08/01/2025	R035 On 05-February-26			Bond Future	10.89	93.2796	92.5776	93.2796	0.00
08/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3263	4	3	4	0.00
08/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3780	3	4	3	0.00
08/01/2025	R038 On 06-February-25			Bond Future	10.94	104.3350	103.5178	104.3350	8,871.00
08/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2483	3	2	3	0.00
08/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	465	0	0	0	0.00
08/01/2025	R038 On 08-May-25			Bond Future	11.04	100.9449	100.1121	100.9449	2,395.00
08/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3115	4	3	4	0.00
08/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1801	1	2	1	0.00
08/01/2025	R038 On 07-August-25			Bond Future	11.15	102.9527	102.1044	102.9527	0.00
08/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3560	4	4	4	0.00
08/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2976	3	3	3	0.00
08/01/2025	R038 On 06-November-25			Bond Future	11.27	99.4589	98.5955	99.4589	0.00
08/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3867	4	4	4	0.00
08/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8265	9	8	9	0.00
08/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3025	3	3	3	1,770.00
08/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1777	2	2	2	1,770.00
08/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4957	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4091	4	4	4	0.00
08/01/2025	R038 On 05-February-26			Bond Future	11.41	101.3431	100.4646	101.3431	0.00
08/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4674	5	5	5	0.00
08/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4494	4	4	4	0.00
08/01/2025	R053 On 06-February-25			Bond Future	11.22	108.7551	107.7066	108.7551	2,019.00
08/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13328	14	13	14	0.00
08/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	2	0	0	0	0.00
08/01/2025	R053 On 08-May-25			Bond Future	11.31	105.0767	104.0079	105.0767	0.00
08/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10907	12	11	12	0.00
08/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	466	0	0	0	0.00
08/01/2025	R053 On 07-August-25			Bond Future	11.40	107.1667	106.0778	107.1667	0.00
08/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14041	15	14	15	0.00
08/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	797	1	1	1	0.00
08/01/2025	R053 On 06-November-25			Bond Future	11.51	103.3759	102.2672	103.3759	0.00
08/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6335	7	6	7	0.00
08/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4282	4	4	4	0.00
08/01/2025	R053 On 05-February-26			Bond Future	11.63	105.3340	104.2056	105.3340	0.00
08/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5325	6	5	6	0.00
08/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6453	6	6	6	0.00
08/01/2025	R186 On 06-February-25			Bond Future	8.29	105.2364	105.2103	105.2364	177,998.00
08/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1272	1	1	1	0.00
08/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1	0	0	0	0.00
08/01/2025	R186 On 08-May-25			Bond Future	8.32	107.3552	107.3294	107.3552	0.00
08/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	496	1	0	1	0.00
08/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	264	0	0	0	0.00
08/01/2025	R186 On 07-August-25			Bond Future	8.37	104.1811	104.1559	104.1811	0.00
08/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1774	2	2	2	0.00
08/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1264	1	1	1	1,983.00
08/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2439	2	2	2	0.00
08/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	57	0	0	0	1,983.00
08/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	175	0	0	0	0.00
08/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	105	0	0	0	0.00
08/01/2025	R186 On 06-November-25			Bond Future	8.49	106.1978	106.1734	106.1978	0.00
08/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	275	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	653	1	1	1	0.00
08/01/2025	R186 On 05-February-26			Bond Future	8.73	102.9046	102.8811	102.9046	0.00
08/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	323	0	0	0	0.00
08/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	575	1	1	1	0.00
08/01/2025	R202 On 06-February-25			Bond Future	269.01	269.1072	269.0125	269.1072	971.00
08/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2223	2	2	2	0.00
08/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R202 On 08-May-25			Bond Future	274.50	274.5912	274.4970	274.5912	269.00
08/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2187	2	2	2	0.00
08/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R202 On 07-August-25			Bond Future	274.79	274.8852	274.7920	274.8852	0.00
08/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3192	3	3	3	0.00
08/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R202 On 06-November-25			Bond Future	280.18	280.2749	280.1835	280.2749	0.00
08/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4544	5	5	5	0.00
08/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R202 On 05-February-26			Bond Future	280.24	280.3266	280.2376	280.3266	0.00
08/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2418	3	2	3	0.00
08/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R209 On 06-February-25			Bond Future	10.66	74.5388	73.9506	74.5388	14,704.00
08/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8443	9	8	9	0.00
08/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R209 On 08-May-25			Bond Future	10.74	72.8847	72.2852	72.8847	6,367.00
08/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5853	6	6	6	0.00
08/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	347	0	0	0	0.00
08/01/2025	R209 On 07-August-25			Bond Future	10.84	74.3346	73.7240	74.3346	0.00
08/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8815	9	9	9	0.00
08/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	369	0	0	0	0.00
08/01/2025	R209 On 06-November-25			Bond Future	10.94	72.6208	71.9992	72.6208	0.00
08/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3885	4	4	4	0.00
08/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2315	2	2	2	0.00
08/01/2025	R209 On 05-February-26			Bond Future	11.06	73.9977	73.3653	73.9977	0.00
08/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3086	3	3	3	0.00
08/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3733	3	4	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R210 On 06-February-25			Bond Future	243.87	244.1110	243.8717	244.1110	991.00
08/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4262	5	4	5	0.00
08/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R210 On 08-May-25			Bond Future	245.49	245.7301	245.4880	245.7301	300.00
08/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
08/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2542	2	3	2	0.00
08/01/2025	R210 On 07-August-25			Bond Future	250.43	250.6784	250.4340	250.6784	0.00
08/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1994	2	2	2	0.00
08/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R210 On 06-November-25			Bond Future	251.93	252.1739	251.9283	252.1739	0.00
08/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
08/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	212	0	0	0	0.00
08/01/2025	R210 On 05-February-26			Bond Future	256.77	257.0212	256.7740	257.0212	0.00
08/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3674	4	4	4	0.00
08/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/01/2025	R213 On 06-February-25			Bond Future	9.49	92.2257	91.9141	92.2257	100,846.00
08/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7419	8	7	8	0.00
08/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1	0	0	0	0.00
08/01/2025	R213 On 08-May-25			Bond Future	9.56	90.5250	90.2078	90.5250	0.00
08/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4103	4	4	4	0.00
08/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	285	0	0	0	0.00
08/01/2025	R213 On 07-August-25			Bond Future	9.63	92.3263	92.0037	92.3263	0.00
08/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7699	8	8	8	0.00
08/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	163	0	0	0	0.00
08/01/2025	R213 On 06-November-25			Bond Future	9.74	90.5597	90.2320	90.5597	0.00
08/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2707	3	3	3	0.00
08/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1544	1	2	1	0.00
08/01/2025	R213 On 05-February-26			Bond Future	9.87	92.2783	91.9456	92.2783	0.00
08/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2332	3	2	3	0.00
08/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2256	2	2	2	0.00
08/01/2025	R214 On 06-February-25			Bond Future	11.03	69.7579	69.1855	69.7579	18,350.00
08/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8346	9	8	9	0.00
08/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6229	7	6	7	521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3845	4	4	4	521.00
08/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12256	13	12	13	0.00
08/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
08/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	7	0	0	0	0.00
08/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	68	0	0	0	0.00
08/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
08/01/2025	R214 On 08-May-25			Bond Future	11.12	67.8589	67.2756	67.8589	3,232.00
08/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6751	7	7	7	0.00
08/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	290	0	0	0	0.00
08/01/2025	R214 On 07-August-25			Bond Future	11.21	69.2090	68.6149	69.2090	0.00
08/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8983	10	9	10	0.00
08/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	456	0	0	0	0.00
08/01/2025	R214 On 06-November-25			Bond Future	11.31	67.2482	66.6434	67.2482	0.00
08/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4092	4	4	4	0.00
08/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2381	2	2	2	0.00
08/01/2025	R214 On 05-February-26			Bond Future	11.43	68.5237	67.9082	68.5237	0.00
08/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3137	3	3	3	0.00
08/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4004	4	4	4	0.00
08/01/2025	R248 On 06-February-25			Bond Future	11.21	84.5352	83.7595	84.5352	271,827.00
08/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9147	10	9	10	0.00
08/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	6	0	0	0	660.00
08/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	557	1	1	1	660.00
08/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3428	4	3	4	0.00
08/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	242	0	0	0	660.00
08/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2030	2	2	2	0.00
08/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6639	6	7	6	0.00
08/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	3	0	0	0	0.00
08/01/2025	R248 On 08-May-25			Bond Future	11.30	81.7902	80.9996	81.7902	30,311.00
08/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8310	9	8	9	0.00
08/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	367	0	0	0	0.00
08/01/2025	R248 On 07-August-25			Bond Future	11.39	83.4175	82.6120	83.4175	0.00
08/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11149	12	11	12	0.00
08/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	571	0	1	0	0.00
08/01/2025	R248 On 06-November-25			Bond Future	11.50	80.5889	79.7689	80.5889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4848	5	5	5	0.00
08/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3321	3	3	3	0.00
08/01/2025	R248 On 05-February-26			Bond Future	11.62	82.1167	81.2822	82.1167	0.00
08/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4015	4	4	4	0.00
08/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5040	5	5	5	0.00
08/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00