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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	2029 On 08-May-25			Bond Future	136.4306	136.4001	136.4306	136.4001	3,723
07/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1419.3900	1449.9300	1.4194	1.4499	0
07/05/2025	2029 On 07-August-25			Bond Future	139.0930	139.0617	139.0930	139.0617	5,676
07/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1683.0100	1651.7200	1.6830	1.6517	0
07/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2029 On 06-November-25			Bond Future	140.3640	140.3312	140.3640	140.3312	68
07/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	573.9800	541.1500	0.5740	0.5412	0
07/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2029 On 05-February-26			Bond Future	143.0228	142.9877	143.0228	142.9877	0
07/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2912.8100	2877.7100	2.9128	2.8777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2029 On 07-May-26			Bond Future	144.2278	144.1906	144.2278	144.1906	0
07/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2407.8400	2370.5700	2.4078	2.3706	0
07/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2030 On 08-May-25			Bond Future	8.8759	8.9135	98.9153	98.7757	26,585
07/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	5.4400	15.3500	0.0054	0.0154	800
07/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	735.8500	885.4300	0.7359	0.8854	0
07/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	13.2000	27.3900	0.0132	0.0274	300
07/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	593.8800	747.7400	0.5939	0.7477	0
07/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	332.9400	299.0100	0.3329	0.2990	1,320
07/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	58.1600	163.9000	0.0582	0.1639	0
07/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	1121.2900	990.4900	1.1213	0.9905	0
07/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	0.2800	9.1500	0.0003	0.0092	0
07/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1267.3300	1132.2300	1.2673	1.1322	0
07/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	0.0800	4.6500	0.0001	0.0047	0
07/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	2102.8100	1963.1700	2.1028	1.9632	680
07/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
07/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2427.3100	2287.6400	2.4273	2.2876	0
07/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	3817.7800	3678.1100	3.8178	3.6781	0
07/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	4029.4500	3889.7800	4.0295	3.8898	0
07/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
07/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5148.3700	5008.7000	5.1484	5.0087	1,640
07/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6455.5500	6315.8800	6.4556	6.3159	2,280
07/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10338.1000	10198.4300	10.3381	10.1984	0
07/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
07/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11681.2500	11541.5800	11.6813	11.5416	0
07/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
07/05/2025	2030 On 07-August-25			Bond Future	8.9524	8.9927	96.8108	96.6684	111,872
07/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	523.7200	478.8400	0.5237	0.4788	300
07/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1350.9200	1448.4700	1.3509	1.4485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1467.9900	1379.9300	1.4680	1.3799	300
07/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	526.4700	580.8400	0.5265	0.5808	0
07/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3114.4500	2991.4000	3.1145	2.9914	0
07/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	136.3200	155.7000	0.1363	0.1557	300
07/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5250.5500	5112.5700	5.2506	5.1126	1,054
07/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	24.0100	28.4600	0.0240	0.0285	0
07/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7282.4100	7140.5300	7.2824	7.1405	0
07/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2.1600	2.7100	0.0022	0.0027	0
07/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10455.0900	10312.6700	10.4551	10.3127	0
07/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,054
07/05/2025	2030 On 06-November-25			Bond Future	9.0283	9.0715	98.6742	98.5284	0
07/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	762.7300	712.9700	0.7627	0.7130	300
07/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1809.2500	1905.2900	1.8093	1.9053	0
07/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1633.0300	1552.3900	1.6330	1.5524	300
07/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	989.0300	1054.1900	0.9890	1.0542	0
07/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2356.9600	2259.0900	2.3570	2.2591	0
07/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	649.8900	697.8200	0.6499	0.6978	0
07/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3775.1500	3655.7700	3.7752	3.6558	0
07/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	306.8000	333.2200	0.3068	0.3332	300
07/05/2025	2030 On 05-February-26			Bond Future	9.1330	9.1799	96.5113	96.3616	0
07/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2194.2600	2105.0500	2.1943	2.1051	0
07/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1061.8200	1122.3300	1.0618	1.1223	0
07/05/2025	2030 On 07-May-26			Bond Future	9.2693	9.3203	98.2905	98.1369	0
07/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1901.3800	1821.5200	1.9014	1.8215	0
07/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1538.4300	1612.1500	1.5384	1.6122	0
07/05/2025	2032 On 08-May-25			Bond Future	9.7260	9.7792	93.6696	93.4198	48,363
07/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	0.0100	0.1300	0.0000	0.0001	300
07/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1550.0000	1799.9400	1.5500	1.7999	0
07/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	0.0200	0.2400	0.0000	0.0002	800
07/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1453.9900	1704.0300	1.4540	1.7040	0
07/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	817.1200	611.6200	0.8171	0.6116	0
07/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	3.1300	47.4500	0.0031	0.0475	0
07/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	908.6100	691.4800	0.9086	0.6915	0
07/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	1.6300	34.3200	0.0016	0.0343	0

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07/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2560.6700	2310.8500	2.5607	2.3109	0
07/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5364.8100	5114.9900	5.3648	5.1150	0
07/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5626.0600	5376.2400	5.6261	5.3762	0
07/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
07/05/2025	2032 On 07-August-25			Bond Future	9.8208	9.8767	95.4742	95.2195	122,992
07/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	492.2200	432.3400	0.4922	0.4323	300
07/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2437.3600	2632.1900	2.4374	2.6322	0
07/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1478.9200	1349.5100	1.4789	1.3495	300
07/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1118.2100	1243.5100	1.1182	1.2435	0
07/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3723.8100	3516.3600	3.7238	3.5164	0
07/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	296.2700	343.5300	0.2963	0.3435	300
07/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9348.6300	9095.6000	9.3486	9.0956	0
07/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	5.7700	7.4500	0.0058	0.0075	0
07/05/2025	2032 On 06-November-25			Bond Future	9.9250	9.9840	93.1505	92.8903	0
07/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	781.5500	710.4100	0.7816	0.7104	300
07/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3137.8200	3326.9000	3.1378	3.3269	0
07/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1734.4400	1612.2600	1.7344	1.6123	300
07/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1844.9200	1982.9600	1.8449	1.9830	0
07/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3151.2700	2980.2200	3.1513	2.9802	0
07/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	996.7000	1085.8700	0.9967	1.0859	0
07/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4690.3900	4486.0200	4.6904	4.4860	0
07/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	548.4400	604.2900	0.5484	0.6043	300
07/05/2025	2032 On 05-February-26			Bond Future	10.0516	10.1141	94.8917	94.6255	0
07/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2424.3900	2285.8500	2.4244	2.2859	0
07/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1963.1300	2090.7900	1.9631	2.0908	0
07/05/2025	2032 On 07-May-26			Bond Future	10.1938	10.2601	92.4817	92.2096	0
07/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2268.4800	2138.6700	2.2685	2.1387	0
07/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2490.2800	2632.6000	2.4903	2.6326	0
07/05/2025	2033 On 08-May-25			Bond Future	127.4812	127.6676	127.4812	127.6676	5,451
07/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	3138.8500	2952.3900	3.1389	2.9524	0
07/05/2025	2033 On 07-August-25			Bond Future	129.9689	130.1589	129.9689	130.1589	1,648

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07/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1318.9100	1508.9000	1.3189	1.5089	0
07/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2033 On 06-November-25			Bond Future	130.9619	131.1548	130.9619	131.1548	5,288
07/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2178.0900	1985.1800	2.1781	1.9852	0
07/05/2025	2033 On 05-February-26			Bond Future	133.4427	133.6377	133.4427	133.6377	0
07/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	562.7400	757.7200	0.5627	0.7577	0
07/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2033 On 07-May-26			Bond Future	134.3663	134.5634	134.3663	134.5634	0
07/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	793.7200	596.5600	0.7937	0.5966	0
07/05/2025	2037 On 08-May-25			Bond Future	11.2164	11.2657	84.8897	84.6130	13,841
07/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4172.5100	4449.2800	4.1725	4.4493	0
07/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	6.4800	17.4300	0.0065	0.0174	300
07/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1236.7400	1524.4600	1.2367	1.5245	0
07/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1358.0700	1125.8200	1.3581	1.1258	0
07/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	3.4400	47.9600	0.0034	0.0480	300
07/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5537.9500	5261.1800	5.5380	5.2612	0
07/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	7046.4400	6769.6700	7.0464	6.7697	15,000
07/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10637.1000	10360.3300	10.6371	10.3603	7,500
07/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	10867.6600	10590.8900	10.8677	10.5909	7,500
07/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2037 On 07-August-25			Bond Future	11.3456	11.3970	82.2644	81.9822	142,041
07/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	88.6700	75.2500	0.0887	0.0753	2,541
07/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5900.3500	6169.0700	5.9004	6.1691	0
07/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	167.9700	144.7400	0.1680	0.1447	300
07/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	5017.4900	5276.4000	5.0175	5.2764	0
07/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	202.7000	175.5200	0.2027	0.1755	2,341
07/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4754.5400	5009.5000	4.7545	5.0095	0
07/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	278.5700	243.2700	0.2786	0.2433	200

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07/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4298.1400	4544.9800	4.2981	4.5450	0
07/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	790.0500	710.6200	0.7901	0.7106	300
07/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2725.3900	2928.1000	2.7254	2.9281	0
07/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	933.5600	843.9500	0.9336	0.8440	0
07/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2471.8100	2664.3400	2.4718	2.6643	2,541
07/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1865.1100	1722.8900	1.8651	1.7229	0
07/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1456.7900	1596.7100	1.4568	1.5967	2,541
07/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	1960.4500	1813.8400	1.9605	1.8138	7,500
07/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1388.2400	1523.7700	1.3882	1.5238	7,500
07/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3299.0700	3103.9300	3.2991	3.1039	0
07/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	743.0900	830.0900	0.7431	0.8301	2,541
07/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3338.7700	3142.5100	3.3388	3.1425	0
07/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	730.1200	816.0000	0.7301	0.8160	300
07/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4763.8100	4534.8800	4.7638	4.5349	0
07/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	393.4100	446.6200	0.3934	0.4466	2,541
07/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8568.5300	8299.9100	8.5685	8.2999	0
07/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	76.7200	90.2400	0.0767	0.0902	0
07/05/2025	2037 On 06-November-25			Bond Future	11.4731	11.5266	83.8476	83.5595	0
07/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	435.8800	394.3800	0.4359	0.3944	300
07/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5934.7800	6181.4400	5.9348	6.1814	0
07/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1188.5400	1100.2900	1.1885	1.1003	300
07/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3799.9600	3999.8700	3.8000	3.9999	0
07/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2847.3100	2692.3600	2.8473	2.6924	0
07/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	2006.4000	2139.6100	2.0064	2.1396	0
07/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4717.0700	4515.4600	4.7171	4.5155	0
07/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1123.2600	1209.8100	1.1233	1.2098	300
07/05/2025	2037 On 05-February-26			Bond Future	11.6194	11.6754	81.1566	80.8621	0
07/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	805.6600	745.1000	0.8057	0.7451	1,930
07/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6156.4800	6390.4400	6.1565	6.3904	0
07/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1185.4600	1104.7300	1.1855	1.1047	1,970
07/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5110.7200	5324.5100	5.1107	5.3245	0
07/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1782.5900	1675.3000	1.7826	1.6753	0
07/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	4039.7000	4226.9300	4.0397	4.2269	0
07/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2162.2000	2040.4200	2.1622	2.0404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3548.1300	3720.8700	3.5481	3.7209	1,930
07/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2263.4300	2138.0400	2.2634	2.1380	1,030
07/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3433.5400	3602.6700	3.4335	3.6027	0
07/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3587.1000	3422.0800	3.5871	3.4221	0
07/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2330.8700	2460.3700	2.3309	2.4604	1,930
07/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	4967.5900	4772.1000	4.9676	4.7721	0
07/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1632.2600	1731.2900	1.6323	1.7313	1,970
07/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6665.3200	6442.3900	6.6653	6.4424	0
07/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1086.8600	1158.4500	1.0869	1.1585	1,030
07/05/2025	2037 On 07-May-26			Bond Future	11.7816	11.8401	82.6516	82.3506	0
07/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2167.4800	2053.1700	2.1675	2.0532	0
07/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4597.7800	4784.4300	4.5978	4.7844	0
07/05/2025	2038 On 08-May-25			Bond Future	138.2581	138.1678	138.2581	138.1678	368
07/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	1421.9300	1512.1900	1.4219	1.5122	0
07/05/2025	2038 On 07-August-25			Bond Future	138.8216	138.7294	138.8216	138.7294	2,397
07/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	738.4200	830.6100	0.7384	0.8306	0
07/05/2025	2038 On 06-November-25			Bond Future	141.5275	141.4325	141.5275	141.4325	440
07/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2352.5100	2447.5300	2.3525	2.4475	0
07/05/2025	2038 On 05-February-26			Bond Future	142.0320	141.9335	142.0320	141.9335	0
07/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1167.9800	1266.5300	1.1680	1.2665	0
07/05/2025	2038 On 07-May-26			Bond Future	144.6863	144.5845	144.6863	144.5845	0
07/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	156.3000	54.4900	0.1563	0.0545	0
07/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2040 On 08-May-25			Bond Future	11.6715	11.7561	83.9261	83.4239	9,029
07/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	5426.5900	4924.3900	5.4266	4.9244	0
07/05/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	6066.8700	5564.6700	6.0669	5.5647	15,000
07/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9542.7400	9040.5400	9.5427	9.0405	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	9886.3800	9384.1800	9.8864	9.3842	7,500
07/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2040 On 07-August-25			Bond Future	11.8074	11.8953	81.0316	80.5196	61,001
07/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	94.3600	69.8500	0.0944	0.0699	400
07/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6321.2600	6808.6900	6.3213	6.8087	0
07/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	207.3300	159.2200	0.2073	0.1592	250
07/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	5142.3100	5606.1400	5.1423	5.6061	0
07/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	296.1300	231.5900	0.2961	0.2316	250
07/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	4595.8000	5043.2000	4.5958	5.0432	0
07/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	723.7500	593.7000	0.7238	0.5937	400
07/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3159.0100	3540.9000	3.1590	3.5409	0
07/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1428.0800	1217.4300	1.4281	1.2174	0
07/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	2059.3600	2360.6500	2.0594	2.3607	0
07/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2399.5300	2108.6300	2.3995	2.1086	0
07/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1285.0000	1506.0400	1.2850	1.5060	400
07/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4004.5200	3626.0000	4.0045	3.6260	0
07/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	648.9500	782.3700	0.6490	0.7824	0
07/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	4893.2200	4481.7400	4.8932	4.4817	0
07/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	452.9000	553.3600	0.4529	0.5534	0
07/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8133.3700	7655.3400	8.1334	7.6553	0
07/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	124.0400	157.9500	0.1240	0.1580	0
07/05/2025	2040 On 06-November-25			Bond Future	11.9410	12.0325	82.5910	82.0687	292
07/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2226.4000	1992.0200	2.2264	1.9920	0
07/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2808.9000	3096.8500	2.8089	3.0969	0
07/05/2025	2040 On 05-February-26			Bond Future	12.0926	12.1880	79.6259	79.0928	0
07/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1510.2400	1344.1100	1.5102	1.3441	0
07/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	5004.7400	5371.7200	5.0047	5.3717	0
07/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2289.4000	2069.3600	2.2894	2.0694	475
07/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3842.4200	4155.4900	3.8424	4.1555	0
07/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7176.2700	6770.0200	7.1763	6.7700	0
07/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1157.0800	1283.9400	1.1571	1.2839	475
07/05/2025	2040 On 07-May-26			Bond Future	12.2584	12.3579	81.0922	80.5484	0
07/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2045.6100	1855.1800	2.0456	1.8552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5379.4800	5732.8800	5.3795	5.7329	0
07/05/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2044 On 08-May-25			Bond Future	11.9115	11.9910	78.9363	78.4615	46,575
07/05/2025	2044 On 08-May-25		Put	Bond Future	21063.7300	21538.5100	21.0637	21.5385	0
07/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
07/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	6824.2300	7299.0100	6.8242	7.2990	0
07/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	6344.6700	6819.4500	6.3447	6.8195	0
07/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	9,000
07/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3492.9400	3967.7300	3.4929	3.9677	0
07/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	2.3500	5.6500	0.0024	0.0057	0
07/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	1597.6800	2075.7600	1.5977	2.0758	0
07/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	28.4900	32.0900	0.0285	0.0321	0
07/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	946.1700	1424.5500	0.9462	1.4246	9,000
07/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	2842.2500	2369.2700	2.8423	2.3693	0
07/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	0.0000	1.8000	0.0000	0.0018	0
07/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	4611.4500	4136.6700	4.6115	4.1367	0
07/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2044 On 07-August-25			Bond Future	12.0460	12.1287	76.0709	75.5869	40,208
07/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	14.8400	10.5400	0.0148	0.0105	9,000
07/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	9148.4700	9628.2200	9.1485	9.6282	0
07/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	297.6000	238.3400	0.2976	0.2383	9,000
07/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4902.1500	5326.9400	4.9022	5.3269	0
07/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1273.7200	1094.8600	1.2737	1.0949	0
07/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2441.4400	2746.6300	2.4414	2.7466	9,000
07/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2351.0300	2086.1800	2.3510	2.0862	0
07/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1453.3600	1672.5600	1.4534	1.6726	5,600
07/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7243.9500	6808.2600	7.2440	6.8083	0
07/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	211.0200	259.3800	0.2110	0.2594	0
07/05/2025	2044 On 06-November-25			Bond Future	12.1779	12.2638	77.5349	77.0411	72,188
07/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1714.3400	1528.3400	1.7143	1.5283	0
07/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3468.1900	3776.0200	3.4682	3.7760	0
07/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2635.2300	2390.7400	2.6352	2.3907	0
07/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2507.5100	2756.8500	2.5075	2.7569	5,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2044 On 05-February-26			Bond Future	12.3266	12.4161	74.6004	74.0964	0
07/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1276.6900	1140.3800	1.2767	1.1404	0
07/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5828.9800	6196.6700	5.8290	6.1967	0
07/05/2025	2044 On 07-May-26			Bond Future	12.4880	12.5814	75.9740	75.4598	0
07/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	1861.6300	1693.8100	1.8616	1.6938	0
07/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5839.3900	6185.7300	5.8394	6.1857	0
07/05/2025	2046 On 08-May-25			Bond Future	118.1611	118.0846	118.1611	118.0846	550
07/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	3808.9200	3885.3900	3.8089	3.8854	0
07/05/2025	2046 On 07-August-25			Bond Future	120.4670	120.3888	120.4670	120.3888	11,914
07/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1776.9600	1698.8400	1.7770	1.6988	0
07/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2046 On 06-November-25			Bond Future	120.5517	120.4714	120.5517	120.4714	7,518
07/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4858.2900	4938.6300	4.8583	4.9386	0
07/05/2025	2046 On 05-February-26			Bond Future	122.8347	122.7514	122.8347	122.7514	0
07/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1184.7300	1101.4000	1.1847	1.1014	0
07/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2046 On 07-May-26			Bond Future	122.8219	122.7356	122.8219	122.7356	0
07/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2128.1300	2214.3800	2.1281	2.2144	0
07/05/2025	2050 On 08-May-25			Bond Future	119.3369	118.7722	119.3369	118.7722	457
07/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	1823.0700	2387.7900	1.8231	2.3878	0
07/05/2025	2050 On 07-August-25			Bond Future	119.2875	118.7116	119.2875	118.7116	10,256
07/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	602.4800	1178.3900	0.6025	1.1784	0
07/05/2025	2050 On 06-November-25			Bond Future	121.6127	121.0246	121.6127	121.0246	5,780
07/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2807.3500	3395.4300	2.8074	3.3954	0
07/05/2025	2050 On 05-February-26			Bond Future	121.4923	120.8917	121.4923	120.8917	0
07/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1327.6700	1928.2900	1.3277	1.9283	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	2050 On 07-May-26			Bond Future	123.7628	123.1496	123.7628	123.1496	0
07/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	307.2100	920.4500	0.3072	0.9205	0
07/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	AL37 On 08-May-25			Index Future	1106.5940	1104.3650	1106.5940	1,104.3650	0
07/05/2025	AL37 On 07-August-25			Index Future	1127.9130	1125.6410	1127.9130	1,125.6410	0
07/05/2025	AL37 On 06-November-25			Index Future	1149.6300	1147.3120	1149.6300	1,147.3120	0
07/05/2025	AL37 On 05-February-26			Index Future	1171.1480	1168.7830	1171.1480	1,168.7830	0
07/05/2025	AL37 On 07-May-26			Index Future	1192.7980	1190.3850	1192.7980	1,190.3850	0
07/05/2025	AL7T On 08-May-25			Index Future	1301.4850	1297.8180	1301.4850	1,297.8180	0
07/05/2025	AL7T On 07-August-25			Index Future	1326.5590	1322.8210	1326.5590	1,322.8210	0
07/05/2025	AL7T On 06-November-25			Index Future	1352.1010	1348.2880	1352.1010	1,348.2880	0
07/05/2025	AL7T On 05-February-26			Index Future	1377.4090	1373.5200	1377.4090	1,373.5200	0
07/05/2025	AL7T On 07-May-26			Index Future	1402.8720	1398.9060	1402.8720	1,398.9060	0
07/05/2025	ALBI On 08-May-25			Index Future	1115.5910	1111.9750	1115.5910	1,111.9750	15
07/05/2025	ALBI On 07-August-25			Index Future	1137.0830	1133.3970	1137.0830	1,133.3970	77
07/05/2025	ALBI On 06-November-25			Index Future	1158.9770	1155.2170	1158.9770	1,155.2170	0
07/05/2025	ALBI On 05-February-26			Index Future	1180.6700	1176.8360	1180.6700	1,176.8360	0
07/05/2025	ALBI On 07-May-26			Index Future	1202.4960	1198.5870	1202.4960	1,198.5870	0
07/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	ES33 On 08-May-25			Bond Future	11.3866	11.4365	80.6012	80.3743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5829.2500	5602.2700	5.8293	5.6023	0
07/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES33 On 07-August-25			Bond Future	11.5354	11.5876	82.1741	81.9427	0
07/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8369.5200	8138.0600	8.3695	8.1381	0
07/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES33 On 06-November-25			Bond Future	11.6992	11.7540	79.9798	79.7432	0
07/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1329.5300	1093.0100	1.3295	1.0930	0
07/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES33 On 05-February-26			Bond Future	11.8897	11.9475	81.4933	81.2514	0
07/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1702.1400	1944.1200	1.7021	1.9441	0
07/05/2025	ES33 On 07-May-26			Bond Future	12.0922	12.1531	79.2190	78.9716	0
07/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1661.5100	1908.9200	1.6615	1.9089	0
07/05/2025	ES42 On 08-May-25			Bond Future	12.1115	12.1960	74.6514	74.1759	0
07/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6020.5300	5545.0200	6.0205	5.5450	0
07/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES42 On 07-August-25			Bond Future	12.2469	12.3347	76.1082	75.6234	0
07/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7836.0500	7351.1800	7.8361	7.3512	0
07/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES42 On 06-November-25			Bond Future	12.3914	12.4828	73.3263	72.8314	0
07/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	7.6200	502.4800	0.0076	0.5025	0
07/05/2025	ES42 On 05-February-26			Bond Future	12.5495	12.6447	74.7128	74.2077	0
07/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3886.9600	4392.0500	3.8870	4.3921	0
07/05/2025	ES42 On 07-May-26			Bond Future	12.7208	12.8202	71.8422	71.3269	0
07/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2799.1700	3314.5500	2.7992	3.3146	0
07/05/2025	GOVI On 08-May-25			GOVI	1099.5740	1096.1680	1099.5740	1,096.1680	74
07/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	775740.0000	741680.0000	77.5740	74.1680	0
07/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	GOVI On 07-August-25			GOVI	1120.7580	1117.2860	1120.7580	1,117.2860	654

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1097580.0000	1062860.0000	109.7580	106.2860	0
07/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	GOVI On 06-November-25			GOVI	1142.3380	1138.7960	1142.3380	1,138.7960	0
07/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	303380.0000	267960.0000	30.3380	26.7960	0
07/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	GOVI On 05-February-26			GOVI	1163.7190	1160.1070	1163.7190	1,160.1070	0
07/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	137190.0000	101070.0000	13.7190	10.1070	0
07/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	GOVI On 07-May-26			GOVI	1185.2320	1181.5490	1185.2320	1,181.5490	0
07/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	82320.0000	45490.0000	8.2320	4.5490	0
07/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/05/2025	IGOV On 08-May-25			Index Future	374.6580	374.4270	374.6580	374.4270	11
07/05/2025	IGOV On 07-August-25			Index Future	381.9690	381.7340	381.9690	381.7340	724
07/05/2025	IGOV On 06-November-25			Index Future	389.4150	389.1750	389.4150	389.1750	8
07/05/2025	IGOV On 05-February-26			Index Future	396.7940	396.5470	396.7940	396.5470	0
07/05/2025	IGOV On 07-May-26			Index Future	404.2170	403.9650	404.2170	403.9650	0
07/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/05/2025	R033 On 08-May-25			Bond Future	9.8510	9.8892	101.9569	101.7502	3,470
07/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2555.0300	2348.3300	2.5550	2.3483	0
07/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
07/05/2025	R033 On 07-August-25			Bond Future	9.9461	9.9861	103.9212	103.7104	6,781
07/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2692.0300	2551.3800	2.6920	2.5514	0
07/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	693.4400	763.6300	0.6934	0.7636	0
07/05/2025	R033 On 06-November-25			Bond Future	10.0497	10.0919	100.8772	100.6618	0
07/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2869.9200	2744.1200	2.8699	2.7441	0
07/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1448.1400	1537.8100	1.4481	1.5378	0
07/05/2025	R033 On 05-February-26			Bond Future	10.1738	10.2184	102.7626	102.5418	0
07/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3393.4200	3265.1200	3.3934	3.2651	0
07/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1840.5900	1933.0500	1.8406	1.9331	0
07/05/2025	R033 On 07-May-26			Bond Future	10.3120	10.3592	99.6137	99.3878	0
07/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2948.0400	2832.9600	2.9480	2.8330	0
07/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2622.5300	2733.4000	2.6225	2.7334	0
07/05/2025	R035 On 08-May-25			Bond Future	10.6212	10.6649	91.2801	91.0373	14,010
07/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	300
07/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	3084.5800	3327.4300	3.0846	3.3274	0
07/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	10.1700	23.7500	0.0102	0.0238	150
07/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1027.3300	1283.7500	1.0273	1.2838	0
07/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	137.1200	146.9400	0.1371	0.1469	0
07/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	367.0400	619.7000	0.3670	0.6197	0
07/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1806.8600	1572.7900	1.8069	1.5728	0
07/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	0.1500	8.9200	0.0002	0.0089	150
07/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	2131.1000	1891.1900	2.1311	1.8912	0
07/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	0.0200	2.9500	0.0000	0.0030	300
07/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4512.7500	4269.9100	4.5128	4.2699	0
07/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5747.0000	5504.1600	5.7470	5.5042	0
07/05/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	6152.9900	5910.1500	6.1530	5.9102	0
07/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10634.1300	10391.2900	10.6341	10.3913	0
07/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13602.3300	13359.4900	13.6023	13.3595	0
07/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R035 On 07-August-25			Bond Future	10.7323	10.7778	93.0387	92.7911	70,137
07/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	320.2800	285.4000	0.3203	0.2854	300
07/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3969.2000	4181.9500	3.9692	4.1820	0
07/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1191.8000	1097.9300	1.1918	1.0979	300
07/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	2026.0800	2179.8400	2.0261	2.1798	0
07/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3625.5300	3445.2300	3.6255	3.4452	0
07/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	604.7200	672.0500	0.6047	0.6721	17,500
07/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3789.9700	3606.0000	3.7900	3.6060	0
07/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	561.5800	625.2400	0.5616	0.6252	300
07/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9697.5700	9455.7100	9.6976	9.4557	0
07/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	30.6300	36.4000	0.0306	0.0364	0
07/05/2025	R035 On 06-November-25			Bond Future	10.8543	10.9020	90.3243	90.0713	10,082
07/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	438.4400	401.2100	0.4384	0.4012	2,000
07/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5657.4900	5873.2200	5.6575	5.8732	0
07/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	638.9900	589.0800	0.6390	0.5891	300
07/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4888.8700	5091.9200	4.8889	5.0919	0
07/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1191.8300	1112.9400	1.1918	1.1129	2,000
07/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3598.0300	3772.1000	3.5980	3.7721	0
07/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1253.1200	1171.4000	1.2531	1.1714	2,000
07/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3494.1300	3665.3700	3.4941	3.6654	0
07/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1564.1200	1469.0500	1.5641	1.4691	300
07/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	3039.5500	3197.4400	3.0396	3.1974	0
07/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2538.5700	2409.4200	2.5386	2.4094	2,000
07/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2084.5100	2208.3200	2.0845	2.2083	0
07/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2569.0800	2439.0200	2.5691	2.4390	250
07/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2062.2200	2185.1200	2.0622	2.1851	0
07/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3378.5000	3226.6600	3.3785	3.2267	0
07/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1565.2200	1666.3400	1.5652	1.6663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4196.7400	4027.0000	4.1967	4.0270	0
07/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1204.4200	1287.6400	1.2044	1.2876	2,000
07/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4270.8800	4099.7000	4.2709	4.0997	0
07/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1177.0600	1258.8400	1.1771	1.2588	250
07/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5110.3900	4924.4500	5.1104	4.9245	0
07/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	910.6500	977.6700	0.9107	0.9777	300
07/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6233.0700	6031.4800	6.2331	6.0315	0
07/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	653.5400	704.9100	0.6535	0.7049	250
07/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6397.2500	6193.6900	6.3973	6.1937	0
07/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	623.1000	672.5000	0.6231	0.6725	2,000
07/05/2025	R035 On 05-February-26			Bond Future	10.9970	11.0470	92.0130	91.7542	0
07/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1390.0400	1308.5900	1.3900	1.3086	2,000
07/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4340.9400	4518.2700	4.3409	4.5183	0
07/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2173.8100	2064.0200	2.1738	2.0640	0
07/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3255.3800	3404.3700	3.2554	3.4044	0
07/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2568.9700	2447.1500	2.5690	2.4472	2,000
07/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2865.0400	3002.0000	2.8650	3.0020	0
07/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7809.1500	7598.3700	7.8092	7.5984	0
07/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	737.1100	785.1100	0.7371	0.7851	2,000
07/05/2025	R035 On 07-May-26			Bond Future	11.1449	11.1974	89.2053	88.9408	0
07/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2417.4400	2306.2900	2.4174	2.3063	0
07/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3872.4000	4025.8200	3.8724	4.0258	0
07/05/2025	R038 On 08-May-25			Bond Future	11.2564	11.3256	98.6896	98.2349	4,020
07/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	248.1000	198.8600	0.2481	0.1989	0
07/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	356.0400	761.5400	0.3560	0.7615	0
07/05/2025	R038 On 07-August-25			Bond Future	11.3830	11.4551	100.5908	100.1274	6,301
07/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1413.2400	1233.0000	1.4132	1.2330	0
07/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2343.0300	2626.2800	2.3430	2.6263	0
07/05/2025	R038 On 06-November-25			Bond Future	11.5178	11.5930	97.0414	96.5683	0
07/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1134.5100	1004.4000	1.1345	1.0044	1,770
07/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4620.4900	4963.4300	4.6205	4.9634	0
07/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1764.0900	1586.6500	1.7641	1.5867	0
07/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3542.1600	3837.7700	3.5422	3.8378	0
07/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	5966.8200	5615.0200	5.9668	5.6150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1032.4600	1153.7100	1.0325	1.1537	1,770
07/05/2025	R038 On 05-February-26			Bond Future	11.6694	11.7480	98.8547	98.3716	0
07/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2569.1400	2365.0800	2.5691	2.3651	0
07/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3999.7000	4278.7900	3.9997	4.2788	0
07/05/2025	R038 On 07-May-26			Bond Future	11.8326	11.9148	95.1918	94.6987	0
07/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2492.9300	2303.2700	2.4929	2.3033	0
07/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5150.3300	5453.7500	5.1503	5.4538	0
07/05/2025	R053 On 08-May-25			Bond Future	11.8113	11.8904	99.8229	99.1929	2,247
07/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	6255.6700	5625.7000	6.2557	5.6257	0
07/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R053 On 07-August-25			Bond Future	11.9331	12.0153	101.7460	101.1039	22,570
07/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9248.4700	8679.8500	9.2485	8.6799	0
07/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	336.5300	410.0800	0.3365	0.4101	0
07/05/2025	R053 On 06-November-25			Bond Future	12.0613	12.1468	97.8403	97.1853	0
07/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2311.3600	2064.1300	2.3114	2.0641	0
07/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4685.3000	5093.1200	4.6853	5.0931	0
07/05/2025	R053 On 05-February-26			Bond Future	12.2029	12.2921	99.6685	98.9999	0
07/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	1862.2300	1670.5900	1.8622	1.6706	0
07/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	7527.5400	8004.5100	7.5275	8.0045	0
07/05/2025	R053 On 07-May-26			Bond Future	12.3532	12.4463	95.6432	94.9612	0
07/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2565.5800	2337.7200	2.5656	2.3377	0
07/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7697.5800	8151.7100	7.6976	8.1517	0
07/05/2025	R186 On 08-May-25			Bond Future	8.0206	8.0475	107.7777	107.7368	75,477
07/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	679.6600	638.8500	0.6797	0.6389	0
07/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
07/05/2025	R186 On 07-August-25			Bond Future	8.0635	8.0959	104.5463	104.5045	180,581
07/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1490.6000	1450.7600	1.4906	1.4508	1,983
07/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	11.5000	13.4300	0.0115	0.0134	0
07/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2062.7400	2021.6400	2.0627	2.0216	0
07/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.5700	4.2400	0.0036	0.0042	0
07/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2772.0800	2730.4400	2.7721	2.7304	0
07/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.5600	0.6900	0.0006	0.0007	1,983
07/05/2025	R186 On 06-November-25			Bond Future	8.1225	8.1633	106.5588	106.5156	447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	319.1300	298.6000	0.3191	0.2986	0
07/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	311.1900	333.9100	0.3112	0.3339	0
07/05/2025	R186 On 05-February-26			Bond Future	8.2935	8.3483	103.2453	103.2000	0
07/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	392.2800	368.1900	0.3923	0.3682	0
07/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	279.3600	300.6100	0.2794	0.3006	0
07/05/2025	R186 On 07-May-26			Bond Future	8.6579	8.7382	105.1489	105.1016	0
07/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	311.5700	288.3500	0.3116	0.2884	0
07/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	292.6300	316.7600	0.2926	0.3168	0
07/05/2025	R202 On 08-May-25			Bond Future	268.6283	268.4536	268.6283	268.4536	292
07/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3681.6700	3856.3700	3.6817	3.8564	0
07/05/2025	R202 On 07-August-25			Bond Future	268.6161	268.4376	268.6161	268.4376	1,405
07/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2983.8900	3162.3800	2.9839	3.1624	0
07/05/2025	R202 On 06-November-25			Bond Future	273.8522	273.6685	273.8522	273.6685	460
07/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1787.8500	1971.4800	1.7879	1.9715	0
07/05/2025	R202 On 05-February-26			Bond Future	273.6817	273.4913	273.6817	273.4913	0
07/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4138.2800	4328.7400	4.1383	4.3287	0
07/05/2025	R202 On 07-May-26			Bond Future	278.7972	278.6001	278.7972	278.6001	0
07/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1247.1700	1050.1300	1.2472	1.0501	0
07/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R209 On 08-May-25			Bond Future	10.9562	11.0049	71.2197	70.9786	1,432
07/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4439.8600	4198.8100	4.4399	4.1988	0
07/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R209 On 07-August-25			Bond Future	11.0668	11.1173	72.5918	72.3460	10,899
07/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7381.4300	7147.6500	7.3814	7.1477	0
07/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	67.9400	79.9500	0.0679	0.0800	0
07/05/2025	R209 On 06-November-25			Bond Future	11.1846	11.2372	70.8364	70.5855	6,367
07/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2324.6800	2195.8900	2.3247	2.1959	0
07/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1917.5000	2039.6700	1.9175	2.0397	0
07/05/2025	R209 On 05-February-26			Bond Future	11.3181	11.3729	72.1605	71.9041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1635.4200	1539.6900	1.6354	1.5397	0
07/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3486.7200	3647.4800	3.4867	3.6475	0
07/05/2025	R209 On 07-May-26			Bond Future	11.4619	11.5191	70.3398	70.0778	0
07/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2030.5800	1926.5400	2.0306	1.9265	0
07/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3860.6000	4018.5800	3.8606	4.0186	0
07/05/2025	R210 On 08-May-25			Bond Future	247.5420	247.4027	247.5420	247.4027	2,756
07/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	488.0400	627.2800	0.4880	0.6273	0
07/05/2025	R210 On 07-August-25			Bond Future	252.3727	252.2304	252.3727	252.2304	967
07/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3932.6600	3790.3900	3.9327	3.7904	0
07/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R210 On 06-November-25			Bond Future	253.8611	253.7145	253.8611	253.7145	300
07/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1721.1100	1574.4800	1.7211	1.5745	0
07/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R210 On 05-February-26			Bond Future	258.6695	258.5170	258.6695	258.5170	0
07/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5569.4600	5416.9600	5.5695	5.4170	0
07/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R210 On 07-May-26			Bond Future	260.0055	259.8474	260.0055	259.8474	0
07/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4605.4700	4447.4300	4.6055	4.4474	0
07/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R213 On 08-May-25			Bond Future	9.3259	9.3786	91.1493	90.9322	79,255
07/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4759.4900	4542.4300	4.7595	4.5424	0
07/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R213 On 07-August-25			Bond Future	9.4066	9.4623	92.9053	92.6840	14,929
07/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8441.3700	8221.0500	8.4414	8.2211	0
07/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	3.1500	4.1400	0.0032	0.0041	0
07/05/2025	R213 On 06-November-25			Bond Future	9.5016	9.5608	91.1403	90.9141	77,222
07/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2823.9700	2670.0700	2.8240	2.6701	0
07/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	753.3300	825.5900	0.7533	0.8256	0
07/05/2025	R213 On 05-February-26			Bond Future	9.6230	9.6861	92.8447	92.6132	0
07/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2356.4600	2224.5400	2.3565	2.2245	0
07/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1382.0100	1481.5700	1.3820	1.4816	0
07/05/2025	R213 On 07-May-26			Bond Future	9.7545	9.8218	91.0049	90.7682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2102.0000	1982.9800	2.1020	1.9830	0
07/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1941.8600	2059.5900	1.9419	2.0596	0
07/05/2025	R214 On 08-May-25			Bond Future	11.5312	11.6150	65.0767	64.6460	4,429
07/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	4262.3600	3831.6800	4.2624	3.8317	0
07/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2025	R214 On 07-August-25			Bond Future	11.6436	11.7304	66.3304	65.8914	8,521
07/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6383.4000	5981.1300	6.3834	5.9811	0
07/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	140.0100	176.7700	0.1400	0.1768	0
07/05/2025	R214 On 06-November-25			Bond Future	11.7639	11.8538	64.3076	63.8597	31,342
07/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1851.5300	1653.9900	1.8515	1.6540	0
07/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2476.3000	2726.6700	2.4763	2.7267	0
07/05/2025	R214 On 05-February-26			Bond Future	11.8996	11.9930	65.5098	65.0527	0
07/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1211.9800	1076.0700	1.2120	1.0761	0
07/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4477.2700	4798.4500	4.4773	4.7985	0
07/05/2025	R214 On 07-May-26			Bond Future	12.0375	12.1345	63.4187	62.9525	0
07/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	1888.0800	1715.7600	1.8881	1.7158	0
07/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4412.8100	4706.6800	4.4128	4.7067	0
07/05/2025	R248 On 08-May-25			Bond Future	11.8963	11.9704	77.1788	76.7254	234,144
07/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	4122.2500	3668.8500	4.1223	3.6689	0
07/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/05/2025	R248 On 07-August-25			Bond Future	12.0195	12.0965	78.6657	78.2034	220,628
07/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	6892.4700	6484.6100	6.8925	6.4846	0
07/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	260.8100	315.1700	0.2608	0.3152	0
07/05/2025	R248 On 06-November-25			Bond Future	12.1507	12.2307	75.7381	75.2665	18,439
07/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1536.5900	1376.7400	1.5366	1.3767	0
07/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	4040.7700	4352.5200	4.0408	4.3525	0
07/05/2025	R248 On 05-February-26			Bond Future	12.2981	12.3815	77.1537	76.6724	0
07/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1158.9700	1039.5700	1.1590	1.0396	0
07/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	6312.7700	6674.6900	6.3128	6.6747	0
07/05/2025	R248 On 07-May-26			Bond Future	12.4475	12.5344	74.1349	73.6438	260
07/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	1800.6700	1645.7600	1.8007	1.6458	0
07/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	6146.0900	6482.2400	6.1461	6.4822	0
07/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0