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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	2029 On 07-August-25			Bond Future	138.6967	138.6460	138.6967	138.6460	5,425
07/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1286.6800	1236.0100	1.2867	1.2360	0
07/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2029 On 06-November-25			Bond Future	139.8884	139.8365	139.8884	139.8365	0
07/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	98.4300	46.4800	0.0984	0.0465	0
07/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2029 On 05-February-26			Bond Future	142.5376	142.4844	142.5376	142.4844	0
07/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2427.6200	2374.4100	2.4276	2.3744	0
07/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2029 On 07-May-26			Bond Future	143.7317	143.6771	143.7317	143.6771	0
07/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1911.6800	1857.0700	1.9117	1.8571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2029 On 06-August-26			Bond Future	146.3856	146.3295	146.3856	146.3295	0
07/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2285.5900	2229.5300	2.2856	2.2295	0
07/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2030 On 07-August-25			Bond Future	8.3590	8.2827	98.9402	99.2179	126,139
07/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1430.7600	1681.5200	1.4308	1.6815	300
07/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	128.6200	101.6400	0.1286	0.1016	0
07/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3082.9900	3358.8100	3.0830	3.3588	300
07/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	12.1300	10.2100	0.0121	0.0102	0
07/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5107.9500	5385.6900	5.1080	5.3857	0
07/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.4800	0.4800	0.0005	0.0005	300
07/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7355.8900	7633.6300	7.3559	7.6336	1,054
07/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
07/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9409.5900	9687.3300	9.4096	9.6873	0
07/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12584.4200	12862.1600	12.5844	12.8622	0
07/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
07/07/2025	2030 On 06-November-25			Bond Future	8.4088	8.3273	100.7913	101.0741	0
07/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1619.1000	1824.9700	1.6191	1.8250	300
07/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	548.4700	471.6000	0.5485	0.4716	0
07/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2962.3000	3214.0900	2.9623	3.2141	300
07/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	201.1500	170.2000	0.2012	0.1702	0
07/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3925.0600	4191.8600	3.9251	4.1919	0
07/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	100.8400	84.9000	0.1008	0.0849	0
07/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5615.3100	5893.3200	5.6153	5.8933	0
07/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	29.8100	25.0800	0.0298	0.0251	300
07/07/2025	2030 On 05-February-26			Bond Future	8.4673	8.3798	98.6679	98.9557	0
07/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3625.4300	3872.7000	3.6254	3.8727	0
07/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	336.3900	295.8300	0.3364	0.2958	0
07/07/2025	2030 On 07-May-26			Bond Future	8.5527	8.4584	100.4810	100.7738	0
07/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3198.1000	3425.2400	3.1981	3.4252	0
07/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	644.5700	578.9000	0.6446	0.5789	0
07/07/2025	2030 On 06-August-26			Bond Future	8.6643	8.5620	98.3021	98.5999	0
07/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2593.8500	2798.8300	2.5939	2.7988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	995.4400	902.6300	0.9954	0.9026	0
07/07/2025	2031 On 07-August-25			Bond Future	107.2864	107.2839	107.2864	107.2839	0
07/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	83.2700	90.9900	0.0833	0.0910	0
07/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	446.9100	457.1100	0.4469	0.4571	0
07/07/2025	2031 On 06-November-25			Bond Future	109.3201	109.3174	109.3201	109.3174	699
07/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	219.9500	223.2600	0.2200	0.2233	0
07/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	589.8400	595.8500	0.5898	0.5959	0
07/07/2025	2031 On 05-February-26			Bond Future	109.0056	109.0026	109.0056	109.0026	0
07/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.1700	1.2400	0.0012	0.0012	0
07/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2755.6100	2758.6700	2.7556	2.7587	0
07/07/2025	2031 On 07-May-26			Bond Future	111.0348	111.0314	111.0348	111.0314	0
07/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.5100	0.5300	0.0005	0.0005	0
07/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2805.7000	2809.1200	2.8057	2.8091	0
07/07/2025	2031 On 06-August-26			Bond Future	110.6600	110.6561	110.6600	110.6561	0
07/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3150.0200	3153.9100	3.1500	3.1539	0
07/07/2025	2032 On 07-August-25			Bond Future	9.0607	8.9800	99.0255	99.4126	138,071
07/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1883.0500	2220.6100	1.8831	2.2206	300
07/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	276.8800	227.3400	0.2769	0.2273	0
07/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3959.8200	4340.5600	3.9598	4.3406	300
07/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	47.8000	41.4400	0.0478	0.0414	0
07/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6982.1200	7369.2200	6.9821	7.3692	0
07/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	3.2700	3.2700	0.0033	0.0033	300
07/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12894.1700	13281.2700	12.8942	13.2813	0
07/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2032 On 06-November-25			Bond Future	9.1365	9.0517	96.7177	97.1118	0
07/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2143.9400	2418.9900	2.1439	2.4190	300
07/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	932.9600	813.9000	0.9330	0.8139	0
07/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3842.7800	4182.8900	3.8428	4.1829	300
07/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	386.0100	332.0100	0.3860	0.3320	0
07/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5864.0000	6237.4300	5.8640	6.2374	0
07/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	142.1800	121.5000	0.1422	0.1215	0
07/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7759.8100	8146.3900	7.7598	8.1464	0

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07/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	50.6100	43.0800	0.0506	0.0431	300
07/07/2025	2032 On 05-February-26			Bond Future	9.2203	9.1310	98.5259	98.9272	0
07/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4699.8200	5033.7500	4.6998	5.0338	0
07/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	604.3100	536.9500	0.6043	0.5370	0
07/07/2025	2032 On 07-May-26			Bond Future	9.3175	9.2232	96.1769	96.5852	0
07/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4475.2800	4788.5900	4.4753	4.7886	0
07/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1001.9100	906.8500	1.0019	0.9069	0
07/07/2025	2032 On 06-August-26			Bond Future	9.4316	9.3320	97.9277	98.3432	0
07/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4157.6500	4455.1000	4.1577	4.4551	0
07/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1347.4000	1229.3400	1.3474	1.2293	0
07/07/2025	2033 On 07-August-25			Bond Future	130.2861	130.4612	130.2861	130.4612	1,648
07/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1636.0700	1811.1500	1.6361	1.8112	0
07/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2033 On 06-November-25			Bond Future	131.2175	131.3957	131.2175	131.3957	5,288
07/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1922.4700	1744.2900	1.9225	1.7443	0
07/07/2025	2033 On 05-February-26			Bond Future	133.7025	133.8838	133.7025	133.8838	0
07/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	822.5100	1003.8300	0.8225	1.0038	0
07/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2033 On 07-May-26			Bond Future	134.6301	134.8144	134.6301	134.8144	0
07/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	529.9100	345.5900	0.5299	0.3456	0
07/07/2025	2033 On 06-August-26			Bond Future	137.1161	137.3033	137.1161	137.3033	0
07/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2866.1300	3053.2800	2.8661	3.0533	0
07/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2037 On 07-August-25			Bond Future	10.4269	10.3063	87.5519	88.2806	144,483
07/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	719.3100	1113.6900	0.7193	1.1137	2,541
07/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1243.4000	909.1600	1.2434	0.9092	0
07/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1211.3700	1714.2000	1.2114	1.7142	300
07/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	773.3000	547.5100	0.7733	0.5475	0
07/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1393.9700	1926.3700	1.3940	1.9264	2,341
07/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	658.2200	462.0000	0.6582	0.4620	0
07/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1753.1500	2332.4700	1.7532	2.3325	200

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07/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	485.1300	335.8300	0.4851	0.3358	0
07/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3472.0100	4161.3400	3.4720	4.1613	300
07/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	119.7600	80.4700	0.1198	0.0805	0
07/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3837.8800	4537.4000	3.8379	4.5374	0
07/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	88.5400	59.4400	0.0885	0.0594	2,541
07/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5713.1700	6436.3200	5.7132	6.4363	0
07/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	17.2600	11.7900	0.0173	0.0118	2,541
07/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5874.6700	6598.6100	5.8747	6.5986	7,500
07/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	14.8700	10.1900	0.0149	0.0102	7,500
07/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7845.7400	8573.7600	7.8457	8.5738	0
07/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	2.1700	1.5700	0.0022	0.0016	2,541
07/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7898.3000	8626.3500	7.8983	8.6264	0
07/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	2.0600	1.4900	0.0021	0.0015	300
07/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9658.3100	10386.8600	9.6583	10.3869	0
07/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.3200	0.2500	0.0003	0.0003	2,541
07/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13779.4000	14508.0200	13.7794	14.5080	0
07/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2037 On 06-November-25			Bond Future	10.5265	10.4014	89.1900	89.9321	500
07/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1872.2800	2288.1100	1.8723	2.2881	300
07/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2028.8400	1702.5400	2.0288	1.7025	0
07/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3702.2800	4268.3400	3.7023	4.2683	300
07/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	971.3600	795.2900	0.9714	0.7953	0
07/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6533.9100	7206.9000	6.5339	7.2069	0
07/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	350.6600	281.5200	0.3507	0.2815	0
07/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9079.2600	9792.3200	9.0793	9.7923	0
07/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	143.1100	114.0400	0.1431	0.1140	300
07/07/2025	2037 On 05-February-26			Bond Future	10.6341	10.5041	86.5991	87.3548	0
07/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2589.3900	3018.1900	2.5894	3.0182	1,930
07/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2497.7300	2170.7500	2.4977	2.1708	0
07/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3428.4100	3920.6700	3.4284	3.9207	1,970
07/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1911.1900	1647.6700	1.9112	1.6477	0
07/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4559.0000	5115.8000	4.5590	5.1158	0
07/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1373.6300	1174.6500	1.3736	1.1747	0
07/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5204.9300	5790.7600	5.2049	5.7908	0

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07/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1148.3800	978.4300	1.1484	0.9784	1,930
07/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5370.0000	5962.5300	5.3700	5.9625	1,030
07/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1097.6300	934.3800	1.0976	0.9344	0
07/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7346.7100	8001.5100	7.3467	8.0015	0
07/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	648.0000	547.0200	0.6480	0.5470	1,930
07/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9181.0900	9872.3100	9.1811	9.8723	0
07/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	403.2800	338.7200	0.4033	0.3387	1,970
07/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11235.9900	11955.5600	11.2360	11.9556	0
07/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	215.0500	178.8400	0.2151	0.1788	1,030
07/07/2025	2037 On 07-May-26			Bond Future	10.7563	10.6210	88.1899	88.9593	0
07/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3704.7900	4175.0100	3.7048	4.1750	142
07/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2618.8400	2319.6200	2.6188	2.3196	0
07/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5008.8800	5549.1600	5.0089	5.5492	0
07/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1900.8900	1671.7300	1.9009	1.6717	0
07/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9367.7900	10040.7700	9.3678	10.0408	0
07/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	725.5600	629.1000	0.7256	0.6291	142
07/07/2025	2037 On 06-August-26			Bond Future	10.8938	10.7529	85.5358	86.3190	0
07/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6248.9400	6821.0200	6.2489	6.8210	0
07/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1900.0600	1689.0000	1.9001	1.6890	0
07/07/2025	2038 On 07-August-25			Bond Future	138.7391	138.7347	138.7391	138.7347	2,397
07/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	820.8600	825.3100	0.8209	0.8253	0
07/07/2025	2038 On 06-November-25			Bond Future	141.3691	141.3645	141.3691	141.3645	440
07/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2510.8900	2515.5100	2.5109	2.5155	0
07/07/2025	2038 On 05-February-26			Bond Future	141.8814	141.8762	141.8814	141.8762	0
07/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1318.6400	1323.8400	1.3186	1.3238	0
07/07/2025	2038 On 07-May-26			Bond Future	144.5232	144.5176	144.5232	144.5176	0
07/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	6.7600	12.3900	0.0068	0.0124	0
07/07/2025	2038 On 06-August-26			Bond Future	144.9905	144.9843	144.9905	144.9843	0
07/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	270.5100	264.2700	0.2705	0.2643	0
07/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2040 On 07-August-25			Bond Future	10.8742	10.7488	86.7756	87.5940	54,718
07/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	810.3500	1263.8800	0.8104	1.2639	400
07/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1293.2500	928.3100	1.2933	0.9283	0
07/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1131.6100	1662.7600	1.1316	1.6628	680
07/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	964.9700	677.6500	0.9650	0.6777	0
07/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1511.6100	2111.3600	1.5116	2.1114	0
07/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	702.5900	483.8700	0.7026	0.4839	0
07/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1944.4100	2601.6100	1.9444	2.6016	0
07/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	500.0800	338.8100	0.5001	0.3388	0
07/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2420.7000	3123.8300	2.4207	3.1238	0
07/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	348.0400	232.7000	0.3480	0.2327	680
07/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3467.1100	4231.3200	3.4671	4.2313	400
07/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	158.3700	104.1100	0.1584	0.1041	0
07/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4020.5300	4803.1800	4.0205	4.8032	0
07/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	103.8600	68.0400	0.1039	0.0680	0
07/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5155.2800	5959.1400	5.1553	5.9591	0
07/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	42.5600	27.9500	0.0426	0.0280	0
07/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6868.5100	7683.7100	6.8685	7.6837	0
07/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	9.9800	6.7100	0.0100	0.0067	400
07/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9100.8200	9918.9400	9.1008	9.9189	0
07/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	1.2500	0.9000	0.0013	0.0009	0
07/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10184.7500	11003.1100	10.1848	11.0031	0
07/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.4300	0.3200	0.0004	0.0003	0
07/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13753.3300	14571.8000	13.7533	14.5718	0
07/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2040 On 06-November-25			Bond Future	10.9802	10.8502	88.3990	89.2327	2,768
07/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5798.9500	6518.4300	5.7990	6.5184	0
07/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	573.4400	459.2900	0.5734	0.4593	0
07/07/2025	2040 On 05-February-26			Bond Future	11.0940	10.9591	85.5428	86.3919	0
07/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4224.1600	4810.9900	4.2242	4.8110	0
07/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1801.7500	1539.5300	1.8018	1.5395	0
07/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5616.8800	6274.8300	5.6169	6.2748	475
07/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1252.9900	1061.8900	1.2530	1.0619	0
07/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12170.0500	12978.6100	12.1701	12.9786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	233.9500	193.4600	0.2340	0.1935	475
07/07/2025	2040 On 07-May-26			Bond Future	11.2208	11.0808	87.1141	87.9785	0
07/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1870.5500	2215.3500	1.8706	2.2154	1,460
07/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5152.0200	4632.4200	5.1520	4.6324	0
07/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3039.5300	3496.9900	3.0395	3.4970	820
07/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3660.5100	3253.5700	3.6605	3.2536	0
07/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4979.0400	5563.9800	4.9790	5.5640	0
07/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2291.0900	2011.6300	2.2911	2.0116	0
07/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5173.6400	5768.5900	5.1736	5.7686	0
07/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2194.3100	1924.8600	2.1943	1.9249	1,460
07/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6428.5400	7079.4000	6.4285	7.0794	0
07/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1676.5200	1462.9800	1.6765	1.4630	820
07/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7230.5900	7910.6700	7.2306	7.9107	0
07/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1420.2300	1235.9100	1.4202	1.2359	1,460
07/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8575.9000	9296.0900	8.5759	9.2961	0
07/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1083.2200	939.0100	1.0832	0.9390	820
07/07/2025	2040 On 06-August-26			Bond Future	11.3622	11.2166	84.1895	85.0694	0
07/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6823.5200	7468.3800	6.8235	7.4684	0
07/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2067.9000	1832.8800	2.0679	1.8329	0
07/07/2025	2044 On 07-August-25			Bond Future	11.1291	11.0036	81.7940	82.6305	48,252
07/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	105.2500	238.5400	0.1053	0.2385	9,000
07/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3515.8100	2812.6400	3.5158	2.8126	0
07/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1741.6300	2382.2600	1.7416	2.3823	9,000
07/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	623.1100	427.2800	0.6231	0.4273	0
07/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4628.0000	5439.5900	4.6280	5.4396	0
07/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	72.6500	47.7800	0.0727	0.0478	9,000
07/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6635.2000	7466.9100	6.6352	7.4669	0
07/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	14.4600	9.7100	0.0145	0.0097	5,600
07/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12756.0200	13592.4800	12.7560	13.5925	0
07/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
07/07/2025	2044 On 06-November-25			Bond Future	11.2343	11.1045	83.3243	84.1763	72,283
07/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2227.1200	2723.1700	2.2271	2.7232	11,000
07/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2125.0800	1769.1600	2.1251	1.7692	0
07/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4269.3900	4930.0500	4.2694	4.9301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1020.0400	828.7300	1.0200	0.8287	11,000
07/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4871.5500	5563.4900	4.8716	5.5635	0
07/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	835.9800	675.9500	0.8360	0.6760	0
07/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5444.3700	6161.2600	5.4444	6.1613	0
07/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	694.3700	559.2900	0.6944	0.5593	5,800
07/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6423.2300	7174.4000	6.4232	7.1744	0
07/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	506.0900	405.2900	0.5061	0.4053	5,600
07/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6671.8100	7430.2200	6.6718	7.4302	0
07/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	467.4100	373.8500	0.4674	0.3739	5,800
07/07/2025	2044 On 05-February-26			Bond Future	11.3468	11.2123	80.4984	81.3661	0
07/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3606.5900	4159.0400	3.6066	4.1590	0
07/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2260.9000	1945.6300	2.2609	1.9456	0
07/07/2025	2044 On 07-May-26			Bond Future	11.4710	11.3316	81.9769	82.8603	0
07/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4641.5600	5214.7500	4.6416	5.2148	0
07/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2616.4400	2306.2000	2.6164	2.3062	0
07/07/2025	2044 On 06-August-26			Bond Future	11.6085	11.4637	79.0840	79.9832	0
07/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6916.8600	7574.0000	6.9169	7.5740	0
07/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2162.4400	1920.3600	2.1624	1.9204	0
07/07/2025	2046 On 07-August-25			Bond Future	119.1788	119.3481	119.1788	119.3481	12,424
07/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	488.7900	658.0600	0.4888	0.6581	0
07/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2046 On 06-November-25			Bond Future	119.1793	119.3516	119.1793	119.3516	7,206
07/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6230.7000	6058.4300	6.2307	6.0584	0
07/07/2025	2046 On 05-February-26			Bond Future	121.4361	121.6114	121.4361	121.6114	0
07/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	213.9400	38.6100	0.2139	0.0386	0
07/07/2025	2046 On 07-May-26			Bond Future	121.4019	121.5802	121.4019	121.5802	0
07/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3548.0700	3369.7700	3.5481	3.3698	0
07/07/2025	2046 On 06-August-26			Bond Future	123.6423	123.8235	123.6423	123.8235	0
07/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1262.2500	1443.5100	1.2623	1.4435	0
07/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	2050 On 07-August-25			Bond Future	117.9628	118.1536	117.9628	118.1536	10,256
07/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1927.2400	1736.4300	1.9272	1.7364	0
07/07/2025	2050 On 06-November-25			Bond Future	120.1990	120.3932	120.1990	120.3932	5,109
07/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4220.9600	4026.7800	4.2210	4.0268	0
07/07/2025	2050 On 05-February-26			Bond Future	120.0631	120.2607	120.0631	120.2607	0
07/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2756.8700	2559.2900	2.7569	2.5593	0
07/07/2025	2050 On 07-May-26			Bond Future	122.2987	122.4996	122.2987	122.4996	0
07/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1771.3000	1570.3900	1.7713	1.5704	0
07/07/2025	2050 On 06-August-26			Bond Future	122.1030	122.3072	122.1030	122.3072	0
07/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1167.0000	962.8500	1.1670	0.9629	0
07/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	AL37 On 07-August-25			Index Future	1160.7450	1164.4240	1160.7450	1,164.4240	0
07/07/2025	AL37 On 06-November-25			Index Future	1182.4690	1186.2100	1182.4690	1,186.2100	0
07/07/2025	AL37 On 05-February-26			Index Future	1204.5890	1208.3930	1204.5890	1,208.3930	0
07/07/2025	AL37 On 07-May-26			Index Future	1226.7630	1230.6270	1226.7630	1,230.6270	0
07/07/2025	AL37 On 06-August-26			Index Future	1248.9230	1252.8450	1248.9230	1,252.8450	0
07/07/2025	AL7T On 07-August-25			Index Future	1402.7620	1412.1430	1402.7620	1,412.1430	0
07/07/2025	AL7T On 06-November-25			Index Future	1429.0150	1438.5640	1429.0150	1,438.5640	0
07/07/2025	AL7T On 05-February-26			Index Future	1455.7470	1465.4660	1455.7470	1,465.4660	0
07/07/2025	AL7T On 07-May-26			Index Future	1482.5450	1492.4300	1482.5450	1,492.4300	0
07/07/2025	AL7T On 06-August-26			Index Future	1509.3240	1519.3750	1509.3240	1,519.3750	0
07/07/2025	ALBI On 07-August-25			Index Future	1190.7130	1197.8070	1190.7130	1,197.8070	77
07/07/2025	ALBI On 06-November-25			Index Future	1212.9980	1220.2180	1212.9980	1,220.2180	0
07/07/2025	ALBI On 05-February-26			Index Future	1235.6890	1243.0370	1235.6890	1,243.0370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	ALBI On 07-May-26			Index Future	1258.4360	1265.9090	1258.4360	1,265.9090	0
07/07/2025	ALBI On 06-August-26			Index Future	1281.1670	1288.7630	1281.1670	1,288.7630	0
07/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	ES33 On 07-August-25			Bond Future	10.4921	10.3866	86.9909	87.4985	0
07/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13186.2600	13693.8700	13.1863	13.6939	0
07/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES33 On 06-November-25			Bond Future	10.6169	10.5067	84.8453	85.3624	0
07/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6195.0600	6712.1400	6.1951	6.7121	0
07/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES33 On 05-February-26			Bond Future	10.7547	10.6393	86.4517	86.9784	0
07/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3256.2500	3782.9100	3.2563	3.7829	0
07/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES33 On 07-May-26			Bond Future	10.9027	10.7817	84.2656	84.8018	0
07/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3385.0100	3921.2300	3.3850	3.9212	0
07/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES33 On 06-August-26			Bond Future	11.0684	10.9415	85.8184	86.3642	0
07/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3949.7400	4495.5700	3.9497	4.4956	0
07/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES42 On 07-August-25			Bond Future	11.3609	11.2406	81.2980	82.0469	0
07/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13025.8300	13774.6900	13.0258	13.7747	0
07/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES42 On 06-November-25			Bond Future	11.4786	11.3538	78.5741	79.3370	0
07/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5240.1900	6003.1000	5.2402	6.0031	0
07/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES42 On 05-February-26			Bond Future	11.6012	11.4718	80.0613	80.8385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1461.5800	2238.7800	1.4616	2.2388	0
07/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES42 On 07-May-26			Bond Future	11.7352	11.6009	77.2862	78.0777	0
07/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2644.8300	3436.2600	2.6448	3.4363	0
07/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	ES42 On 06-August-26			Bond Future	11.8780	11.7386	78.7084	79.5142	0
07/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4234.0400	5039.8300	4.2340	5.0398	0
07/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GOVI On 07-August-25			GOVI	1172.1210	1178.8630	1172.1210	1,178.8630	613
07/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1611210.0000	1678630.0000	161.1210	167.8630	0
07/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GOVI On 06-November-25			GOVI	1194.0580	1200.9190	1194.0580	1,200.9190	0
07/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	820580.0000	889190.0000	82.0580	88.9190	0
07/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GOVI On 05-February-26			GOVI	1216.3940	1223.3770	1216.3940	1,223.3770	0
07/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	663940.0000	733770.0000	66.3940	73.3770	0
07/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GOVI On 07-May-26			GOVI	1238.7860	1245.8870	1238.7860	1,245.8870	42
07/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	617860.0000	688870.0000	61.7860	68.8870	0
07/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GOVI On 06-August-26			GOVI	1261.1630	1268.3800	1261.1630	1,268.3800	0
07/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	721630.0000	793800.0000	72.1630	79.3800	0
07/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/07/2025	IGOV On 07-August-25			Index Future	380.5070	380.7510	380.5070	380.7510	746
07/07/2025	IGOV On 06-November-25			Index Future	387.7220	387.9680	387.7220	387.9680	8
07/07/2025	IGOV On 05-February-26			Index Future	395.0670	395.3150	395.0670	395.3150	0
07/07/2025	IGOV On 07-May-26			Index Future	402.4300	402.6790	402.4300	402.6790	0
07/07/2025	IGOV On 06-August-26			Index Future	409.7880	410.0380	409.7880	410.0380	0
07/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/07/2025	R033 On 07-August-25			Bond Future	9.2778	9.1972	107.5279	107.9740	7,150
07/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5630.1900	6073.8100	5.6302	6.0738	0
07/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	24.9400	22.4600	0.0249	0.0225	0
07/07/2025	R033 On 06-November-25			Bond Future	9.3591	9.2746	104.4965	104.9508	0
07/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5279.3700	5696.1000	5.2794	5.6961	0
07/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	238.2700	200.7300	0.2383	0.2007	0
07/07/2025	R033 On 05-February-26			Bond Future	9.4479	9.3593	106.4501	106.9126	0
07/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5796.5600	6193.6400	5.7966	6.1936	0
07/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	556.2100	490.7700	0.5562	0.4908	0
07/07/2025	R033 On 07-May-26			Bond Future	9.5495	9.4563	103.3629	103.8336	0
07/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5106.8900	5473.5300	5.1069	5.4735	0
07/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1032.2100	928.1200	1.0322	0.9281	0
07/07/2025	R033 On 06-August-26			Bond Future	9.6665	9.5683	105.2439	105.7229	0
07/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4503.5700	4836.4300	4.5036	4.8364	0
07/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1713.9400	1567.8200	1.7139	1.5678	0
07/07/2025	R035 On 07-August-25			Bond Future	9.8513	9.7507	98.0143	98.6058	99,650
07/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1807.8700	2283.6700	1.8079	2.2837	300
07/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	481.1700	365.4400	0.4812	0.3654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2333.9100	2847.4100	2.3339	2.8474	0
07/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	321.0700	243.0400	0.3211	0.2430	8,000
07/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3048.8800	3595.0000	3.0489	3.5950	0
07/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	187.8700	142.4600	0.1879	0.1425	8,000
07/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3297.5000	3851.5400	3.2975	3.8515	0
07/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	156.0900	118.6000	0.1561	0.1186	50
07/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4218.9900	4792.5800	4.2190	4.7926	300
07/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	77.6500	59.7100	0.0777	0.0597	0
07/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5903.1500	6490.6000	5.9032	6.4906	0
07/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	20.3200	16.2400	0.0203	0.0162	8,500
07/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7999.8600	8590.9200	7.9999	8.5909	0
07/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	3.4300	2.9600	0.0034	0.0030	17,500
07/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8206.8700	8798.0400	8.2069	8.7980	0
07/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	2.8600	2.5000	0.0029	0.0025	300
07/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14642.5600	15234.0900	14.6426	15.2341	0
07/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R035 On 06-November-25			Bond Future	9.9446	9.8398	95.3449	95.9473	11,545
07/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1317.3300	1607.8700	1.3173	1.6079	250
07/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2324.0200	2012.1600	2.3240	2.0122	0
07/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1705.0500	2039.3700	1.7051	2.0394	2,000
07/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1903.5000	1635.4200	1.9035	1.6354	0
07/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2246.8900	2630.6200	2.2469	2.6306	300
07/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1476.1700	1257.5000	1.4762	1.2575	0
07/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2490.8500	2893.3500	2.4909	2.8934	0
07/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1324.9200	1125.0200	1.3249	1.1250	250
07/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3049.9200	3489.1000	3.0499	3.4891	0
07/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1044.6200	881.4000	1.0446	0.8814	50
07/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3487.8800	3950.7700	3.4879	3.9508	2,000
07/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	873.4800	733.9700	0.8735	0.7340	0
07/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3610.8400	4079.7300	3.6108	4.0797	2,000
07/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	831.2500	697.7400	0.8313	0.6977	0
07/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3861.1400	4341.4200	3.8611	4.3414	0
07/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	752.3900	630.2700	0.7524	0.6303	250
07/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4202.8000	4697.0900	4.2028	4.6971	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	657.6300	549.5200	0.6576	0.5495	0
07/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4641.3500	5151.2700	4.6414	5.1513	0
07/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	554.5900	462.1100	0.5546	0.4621	8,500
07/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5826.0700	6368.1000	5.8261	6.3681	2,000
07/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	351.4100	291.0400	0.3514	0.2910	0
07/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5872.7300	6415.7600	5.8727	6.4158	250
07/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	345.2700	285.9000	0.3453	0.2859	0
07/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6106.4900	6654.3700	6.1065	6.6544	0
07/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	315.6500	261.1300	0.3157	0.2611	0
07/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7053.6600	7617.5600	7.0537	7.6176	0
07/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	219.7800	181.2800	0.2198	0.1813	0
07/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8157.0300	8733.9400	8.1570	8.7339	0
07/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	144.1100	118.6200	0.1441	0.1186	2,000
07/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8253.3300	8831.1500	8.2533	8.8312	0
07/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	138.9100	114.3300	0.1389	0.1143	250
07/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9312.7800	9898.7800	9.3128	9.8988	0
07/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	92.4400	76.0400	0.0924	0.0760	300
07/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10648.1600	11241.7800	10.6482	11.2418	0
07/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	48.0300	39.2500	0.0480	0.0393	250
07/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10838.0100	11432.4600	10.8380	11.4325	0
07/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	43.2600	35.3100	0.0433	0.0353	2,000
07/07/2025	R035 On 05-February-26			Bond Future	10.0466	9.9373	97.1276	97.7411	0
07/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2803.0700	3173.6400	2.8031	3.1736	250
07/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2117.0800	1874.1800	2.1171	1.8742	0
07/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3735.2800	4159.0200	3.7353	4.1590	2,000
07/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1571.5100	1381.7800	1.5715	1.3818	0
07/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4607.9600	5070.0900	4.6080	5.0701	0
07/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1209.9700	1058.6300	1.2100	1.0586	250
07/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5086.4300	5566.0400	5.0864	5.5660	0
07/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1053.3300	919.4700	1.0533	0.9195	0
07/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5702.2700	6201.4200	5.7023	6.2014	2,000
07/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	883.6700	769.3500	0.8837	0.7694	0
07/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5953.5500	6459.8100	5.9536	6.4598	0
07/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	823.3300	716.1200	0.8233	0.7161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6678.2100	7202.6000	6.6782	7.2026	0
07/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	673.0200	583.9400	0.6730	0.5839	250
07/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12290.5000	12887.9300	12.2905	12.8879	0
07/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	103.7900	87.7500	0.1038	0.0878	2,000
07/07/2025	R035 On 07-May-26			Bond Future	10.1534	10.0394	94.4091	95.0335	0
07/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5294.1100	5753.7500	5.2941	5.7538	0
07/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1545.2900	1380.4900	1.5453	1.3805	0
07/07/2025	R035 On 06-August-26			Bond Future	10.2749	10.1557	96.1283	96.7637	0
07/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5813.7000	6276.2700	5.8137	6.2763	0
07/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1766.2100	1593.3100	1.7662	1.5933	0
07/07/2025	R038 On 07-August-25			Bond Future	10.4770	10.3513	106.7074	107.6000	6,513
07/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5243.1000	6115.6900	5.2431	6.1157	0
07/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	56.3100	36.3500	0.0563	0.0364	0
07/07/2025	R038 On 06-November-25			Bond Future	10.5831	10.4524	103.2194	104.1285	0
07/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3888.6500	4563.4500	3.8887	4.5635	1,770
07/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1196.5500	962.2800	1.1966	0.9623	0
07/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5181.4800	5929.9200	5.1815	5.9299	0
07/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	781.4700	620.8400	0.7815	0.6208	0
07/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11221.0600	12105.1700	11.2211	12.1052	0
07/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	108.6200	83.6600	0.1086	0.0837	1,770
07/07/2025	R038 On 05-February-26			Bond Future	10.6956	10.5598	105.1490	106.0749	0
07/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6172.6500	6894.0200	6.1727	6.8940	0
07/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1308.9300	1104.4100	1.3089	1.1044	0
07/07/2025	R038 On 07-May-26			Bond Future	10.8184	10.6770	101.5964	102.5389	0
07/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5830.2400	6499.4900	5.8302	6.4995	0
07/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2083.0900	1809.7800	2.0831	1.8098	0
07/07/2025	R038 On 06-August-26			Bond Future	10.9534	10.8060	103.4446	104.4040	0
07/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7288.8800	7989.8500	7.2889	7.9899	0
07/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2201.2000	1942.7200	2.2012	1.9427	0
07/07/2025	R053 On 07-August-25			Bond Future	11.0204	10.8948	109.4287	110.5706	22,721
07/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16594.6700	17736.5200	16.5947	17.7365	0
07/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
07/07/2025	R053 On 06-November-25			Bond Future	11.1208	10.9908	105.6134	106.7764	20,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6455.4900	7405.7600	6.4555	7.4058	0
07/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1056.3300	843.6400	1.0563	0.8436	0
07/07/2025	R053 On 05-February-26			Bond Future	11.2259	11.0912	107.5878	108.7722	0
07/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5310.2600	6080.6200	5.3103	6.0806	0
07/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3056.2500	2642.1900	3.0563	2.6422	0
07/07/2025	R053 On 07-May-26			Bond Future	11.3385	11.1988	103.7027	104.9086	0
07/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6360.9900	7152.6400	6.3610	7.1526	0
07/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3433.4700	3019.1900	3.4335	3.0192	0
07/07/2025	R053 On 06-August-26			Bond Future	11.4601	11.3152	105.5890	106.8165	0
07/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9630.2900	10521.8300	9.6303	10.5218	0
07/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3152.6200	2816.6000	3.1526	2.8166	0
07/07/2025	R186 On 07-August-25			Bond Future	7.7391	7.7126	104.9667	105.0011	160,391
07/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1899.5100	1933.9100	1.8995	1.9339	1,983
07/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2479.5800	2513.9800	2.4796	2.5140	0
07/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3191.9300	3226.3300	3.1919	3.2263	0
07/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
07/07/2025	R186 On 06-November-25			Bond Future	7.7732	7.7405	106.9308	106.9657	8,516
07/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	474.7000	503.0600	0.4747	0.5031	0
07/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	94.7900	88.3100	0.0948	0.0883	0
07/07/2025	R186 On 05-February-26			Bond Future	7.8363	7.7940	103.6250	103.6602	0
07/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	608.6400	636.8200	0.6086	0.6368	0
07/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	116.0700	108.9700	0.1161	0.1090	0
07/07/2025	R186 On 07-May-26			Bond Future	8.0149	7.9549	105.5294	105.5650	0
07/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	519.6100	546.6800	0.5196	0.5467	0
07/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	120.1700	111.6100	0.1202	0.1116	0
07/07/2025	R186 On 06-August-26			Bond Future	8.4679	8.3669	102.1456	102.1816	0
07/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	203.5300	223.8900	0.2035	0.2239	0
07/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	167.2000	151.6300	0.1672	0.1516	0
07/07/2025	R202 On 07-August-25			Bond Future	269.0169	269.0090	269.0169	269.0090	573
07/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2583.0800	2590.9700	2.5831	2.5910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R202 On 06-November-25			Bond Future	274.1168	274.1082	274.1168	274.1082	460
07/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1523.1600	1531.7800	1.5232	1.5318	0
07/07/2025	R202 On 05-February-26			Bond Future	273.9729	273.9638	273.9729	273.9638	0
07/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3847.0800	3856.2500	3.8471	3.8563	0
07/07/2025	R202 On 07-May-26			Bond Future	279.0750	279.0648	279.0750	279.0648	0
07/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1525.0200	1514.7800	1.5250	1.5148	0
07/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R202 On 06-August-26			Bond Future	278.8012	278.7899	278.8012	278.7899	0
07/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	58.8000	70.1400	0.0588	0.0701	0
07/07/2025	R209 On 07-August-25			Bond Future	10.1314	10.0259	77.3560	77.9195	11,175
07/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12077.7400	12641.2600	12.0777	12.6413	0
07/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R209 On 06-November-25			Bond Future	10.2216	10.1123	75.6514	76.2253	6,367
07/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5552.2200	6069.7600	5.5522	6.0698	0
07/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	330.0700	273.6600	0.3301	0.2737	0
07/07/2025	R209 On 05-February-26			Bond Future	10.3177	10.2043	77.0657	77.6503	0
07/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4190.6900	4629.5300	4.1907	4.6295	0
07/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1136.8000	991.0700	1.1368	0.9911	0
07/07/2025	R209 On 07-May-26			Bond Future	10.4230	10.3052	75.3308	75.9258	0
07/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4679.2700	5110.2500	4.6793	5.1103	0
07/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1518.3500	1354.2800	1.5184	1.3543	0
07/07/2025	R209 On 06-August-26			Bond Future	10.5398	10.4173	76.7022	77.3079	0
07/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5677.2300	6123.8900	5.6772	6.1239	0
07/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1641.5200	1482.5000	1.6415	1.4825	0
07/07/2025	R210 On 07-August-25			Bond Future	249.7084	249.6407	249.7084	249.6407	306
07/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1268.4400	1200.6800	1.2684	1.2007	0
07/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R210 On 06-November-25			Bond Future	251.0180	250.9484	251.0180	250.9484	992
07/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1122.0200	1191.6100	1.1220	1.1916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R210 On 05-February-26			Bond Future	255.7715	255.7002	255.7715	255.7002	0
07/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2671.5300	2600.1500	2.6715	2.6002	0
07/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R210 On 07-May-26			Bond Future	257.0554	256.9820	257.0554	256.9820	0
07/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1655.4000	1582.0200	1.6554	1.5820	0
07/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R210 On 06-August-26			Bond Future	261.8008	261.7251	261.8008	261.7251	0
07/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	1960.7700	1885.1300	1.9608	1.8851	0
07/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R213 On 07-August-25			Bond Future	8.7211	8.6503	95.6830	95.9758	21,473
07/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11215.9100	11508.7500	11.2159	11.5088	0
07/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/07/2025	R213 On 06-November-25			Bond Future	8.7889	8.7141	93.9214	94.2195	77,791
07/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4965.2300	5248.6200	4.9652	5.2486	0
07/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	113.4800	98.7800	0.1135	0.0988	0
07/07/2025	R213 On 05-February-26			Bond Future	8.8665	8.7871	95.6776	95.9811	0
07/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4238.7900	4498.0600	4.2388	4.4981	0
07/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	431.3800	387.1500	0.4314	0.3872	0
07/07/2025	R213 On 07-May-26			Bond Future	8.9522	8.8679	93.8844	94.1932	0
07/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3821.0800	4061.2000	3.8211	4.0612	0
07/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	781.4700	712.7900	0.7815	0.7128	0
07/07/2025	R213 On 06-August-26			Bond Future	9.0572	8.9675	95.5948	95.9089	0
07/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3323.1300	3545.1200	3.3231	3.5451	0
07/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1144.5000	1052.3700	1.1445	1.0524	0
07/07/2025	R214 On 07-August-25			Bond Future	10.8240	10.7035	70.7127	71.3942	6,210
07/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10625.7300	11307.2000	10.6257	11.3072	0
07/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
07/07/2025	R214 On 06-November-25			Bond Future	10.9225	10.7980	68.7376	69.4317	31,309
07/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4392.0900	4973.0700	4.3921	4.9731	0
07/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	586.8200	473.7500	0.5868	0.4738	0
07/07/2025	R214 On 05-February-26			Bond Future	11.0278	10.8990	70.0229	70.7298	0
07/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3129.8200	3584.0700	3.1298	3.5841	0
07/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1882.0800	1629.4000	1.8821	1.6294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2025	R214 On 07-May-26			Bond Future	11.1355	11.0024	68.0113	68.7311	0
07/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4152.3000	4631.8700	4.1523	4.6319	0
07/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2084.4200	1844.2700	2.0844	1.8443	0
07/07/2025	R214 On 06-August-26			Bond Future	11.2541	11.1162	69.2497	69.9823	0
07/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5570.1700	6094.1600	5.5702	6.0942	0
07/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1946.2500	1737.6600	1.9463	1.7377	0
07/07/2025	R248 On 07-August-25			Bond Future	11.1112	10.9856	84.5167	85.3864	206,828
07/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12482.7500	13352.3900	12.4828	13.3524	0
07/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0600	0.0400	0.0001	0.0000	0
07/07/2025	R248 On 06-November-25			Bond Future	11.2154	11.0855	81.6581	82.5439	43,439
07/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4436.6400	5127.7400	4.4366	5.1277	0
07/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1020.7400	826.0900	1.0207	0.8261	0
07/07/2025	R248 On 05-February-26			Bond Future	11.3266	11.1920	83.1849	84.0870	0
07/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3491.4400	4041.8600	3.4914	4.0419	0
07/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2614.0400	2262.3400	2.6140	2.2623	0
07/07/2025	R248 On 07-May-26			Bond Future	11.4399	11.3005	80.2733	81.1918	260
07/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4577.7400	5164.1000	4.5777	5.1641	0
07/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2784.7700	2452.6100	2.7848	2.4526	0
07/07/2025	R248 On 06-August-26			Bond Future	11.5641	11.4196	81.7344	82.6694	0
07/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7189.8100	7870.3800	7.1898	7.8704	0
07/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2304.6000	2050.2100	2.3046	2.0502	0
07/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0