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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/03/2025 TO: 07/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/03/2025	2029 On 08-May-25			Bond Future	136.50		136.4970	136.5023	136.4970	5,933.00
07/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
07/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1348		1	1	1	0.00
07/03/2025	2029 On 07-August-25			Bond Future	139.19		139.2044	139.1862	139.2044	0.00
07/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1776		2	2	2	0.00
07/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
07/03/2025	2029 On 06-November-25			Bond Future	140.47		140.5027	140.4680	140.5027	68.00
07/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	678		1	1	1	0.00
07/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
07/03/2025	2029 On 05-February-26			Bond Future	143.16		143.2303	143.1623	143.2303	0.00
07/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3052		3	3	3	0.00
07/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2029 On 07-May-26			Bond Future	144.38	144.4763	144.3781	144.4763	0.00
07/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2558	3	3	3	0.00
07/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2030 On 08-May-25			Bond Future	9.15	98.0680	97.9097	98.0680	65,109.00
07/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2924	3	3	3	0.00
07/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	480	1	0	1	1,320.00
07/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1503	2	2	2	680.00
07/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	957	1	1	1	300.00
07/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1746	2	2	2	0.00
07/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	223	0	0	0	300.00
07/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	191	0	0	0	800.00
07/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	875	1	1	1	800.00
07/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3118	3	3	3	0.00
07/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9332	9	9	9	0.00
07/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4177	4	4	4	1,640.00
07/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10676	11	11	11	0.00
07/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5457	6	5	6	2,280.00
07/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
07/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	7	0	0	0	0.00
07/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
07/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	34	0	0	0	0.00
07/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	94	0	0	0	800.00
07/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	759	1	1	1	0.00
07/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1927	2	2	2	0.00
07/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	695	1	1	1	0.00
07/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	324	0	0	0	300.00
07/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1809	2	2	2	0.00
07/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	406	0	0	0	0.00
07/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1211	1	1	1	0.00
07/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	112	0	0	0	0.00
07/03/2025	2030 On 07-August-25			Bond Future	9.24	95.9790	95.8008	95.9790	47,294.00
07/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6311	6	6	6	0.00
07/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4390	5	4	5	1,054.00
07/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9447	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	433	0	0	0	300.00
07/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1148	1	1	1	300.00
07/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2482	3	2	3	0.00
07/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	514	0	1	0	300.00
07/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1217	1	1	1	0.00
07/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2271	2	2	2	0.00
07/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
07/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	173	0	0	0	0.00
07/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	40	0	0	0	0.00
07/03/2025	2030 On 06-November-25			Bond Future	9.34	97.8377	97.6451	97.8377	0.00
07/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1872	2	2	2	0.00
07/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1271	1	1	1	300.00
07/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3106	3	3	3	0.00
07/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	580	1	1	1	300.00
07/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1656	2	2	2	0.00
07/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	667	1	1	1	300.00
07/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2655	3	3	3	0.00
07/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1194	1	1	1	0.00
07/03/2025	2030 On 05-February-26			Bond Future	9.46	95.7054	95.4863	95.7054	0.00
07/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1759	2	2	2	0.00
07/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1651	2	2	2	0.00
07/03/2025	2030 On 07-May-26			Bond Future	9.62	97.4875	97.2453	97.4875	0.00
07/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1508	2	2	2	0.00
07/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2190	2	2	2	0.00
07/03/2025	2032 On 08-May-25			Bond Future	9.90	93.0954	92.8756	93.0954	127,136.00
07/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4685	5	5	5	0.00
07/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	216	0	0	0	300.00
07/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1084	1	1	1	300.00
07/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2250	2	2	2	0.00
07/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1136	1	1	1	800.00
07/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4931	5	5	5	0.00
07/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	235	0	0	0	800.00
07/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1023	1	1	1	0.00
07/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	99	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2483	2	2	2	0.00
07/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	483	0	0	0	300.00
07/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1064	1	1	1	0.00
07/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2560	2	3	2	0.00
07/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	114	0	0	0	0.00
07/03/2025	2032 On 07-August-25			Bond Future	10.00	94.9193	94.6791	94.9193	0.00
07/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8628	9	9	9	0.00
07/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1389	1	1	1	300.00
07/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3335	4	3	4	0.00
07/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	557	1	1	1	300.00
07/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1824	2	2	2	0.00
07/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	703	1	1	1	300.00
07/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3297	3	3	3	0.00
07/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	80	0	0	0	0.00
07/03/2025	2032 On 06-November-25			Bond Future	10.11	92.5961	92.3406	92.5961	0.00
07/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2821	3	3	3	0.00
07/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	747	1	1	1	300.00
07/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1561	2	2	2	300.00
07/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4237	4	4	4	0.00
07/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	905	1	1	1	300.00
07/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2481	2	2	2	0.00
07/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3913	4	4	4	0.00
07/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1476	1	1	1	0.00
07/03/2025	2032 On 05-February-26			Bond Future	10.24	94.3708	94.0888	94.3708	0.00
07/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2103	2	2	2	0.00
07/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2445	2	2	2	0.00
07/03/2025	2032 On 07-May-26			Bond Future	10.39	91.9686	91.6629	91.9686	0.00
07/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2032	2	2	2	0.00
07/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3073	3	3	3	0.00
07/03/2025	2033 On 08-May-25			Bond Future	129.11	129.5891	129.1063	129.5891	9,939.00
07/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1514	1	2	1	0.00
07/03/2025	2033 On 07-August-25			Bond Future	131.64	132.1595	131.6448	132.1595	0.00
07/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2995	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2033 On 06-November-25			Bond Future	132.68	133.2209	132.6809	133.2209	0.00
07/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
07/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	459	0	0	0	0.00
07/03/2025	2033 On 05-February-26			Bond Future	135.23	135.8072	135.2259	135.8072	0.00
07/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2346	3	2	3	0.00
07/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2033 On 07-May-26			Bond Future	136.19	136.8107	136.1913	136.8107	0.00
07/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1031	2	1	2	0.00
07/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2037 On 08-May-25			Bond Future	11.07	86.1346	85.6936	86.1346	62,690.00
07/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6425	7	6	7	0.00
07/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	244	0	0	0	300.00
07/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1162	1	1	1	300.00
07/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2766	3	3	3	0.00
07/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11443	12	11	12	7,500.00
07/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11673	12	12	12	7,500.00
07/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7885	8	8	8	15,000.00
07/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	2	0	0	0	0.00
07/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	35	0	0	0	0.00
07/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
07/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	607	1	1	1	300.00
07/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1588	1	2	1	0.00
07/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3613	3	4	3	0.00
07/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	83	0	0	0	0.00
07/03/2025	2037 On 07-August-25			Bond Future	11.20	83.5612	83.0968	83.5612	74,415.00
07/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9490	10	9	10	0.00
07/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5849	6	6	6	0.00
07/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2926	3	3	3	0.00
07/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	711	1	1	1	2,341.00
07/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	861	1	1	1	200.00
07/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4409	5	4	5	0.00
07/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1839	2	2	2	0.00
07/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	430	1	0	1	2,541.00

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07/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1651	2	2	2	300.00
07/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4448	5	4	5	0.00
07/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	635	1	1	1	300.00
07/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2754	3	3	3	0.00
07/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1007	1	1	1	300.00
07/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4652	4	5	4	0.00
07/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2545	2	3	2	2,541.00
07/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5410	5	5	5	0.00
07/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1020	1	1	1	2,541.00
07/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4048	4	4	4	0.00
07/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1685	2	2	2	2,541.00
07/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4430	4	4	4	0.00
07/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	646	1	1	1	2,541.00
07/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	166	0	0	0	0.00
07/03/2025	2037 On 06-November-25			Bond Future	11.32	85.1791	84.6963	85.1791	0.00
07/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3735	4	4	4	0.00
07/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	870	1	1	1	300.00
07/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1870	2	2	2	300.00
07/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5671	6	6	6	0.00
07/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1229	1	1	1	300.00
07/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3633	3	4	3	0.00
07/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5520	5	6	5	0.00
07/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2045	2	2	2	0.00
07/03/2025	2037 On 05-February-26			Bond Future	11.45	82.5531	82.0413	82.5531	0.00
07/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2533	3	3	3	0.00
07/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5928	6	6	6	0.00
07/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1820	2	2	2	1,970.00
07/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4501	5	5	5	0.00
07/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1328	1	1	1	1,930.00
07/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2965	3	3	3	0.00
07/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3466	3	3	3	1,930.00
07/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5794	5	6	5	0.00
07/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2360	2	2	2	1,930.00
07/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1708	2	2	2	1,970.00
07/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4860	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3906	4	4	4	0.00
07/03/2025	2037 On 07-May-26			Bond Future	11.61	84.0889	83.5512	84.0889	0.00
07/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2823	3	3	3	0.00
07/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4354	4	4	4	0.00
07/03/2025	2038 On 08-May-25			Bond Future	140.75	140.7741	140.7549	140.7741	2,918.00
07/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1075	1	1	1	0.00
07/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2038 On 07-August-25			Bond Future	141.40	141.4466	141.4025	141.4466	0.00
07/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1843	2	2	2	0.00
07/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2038 On 06-November-25			Bond Future	144.16	144.2203	144.1591	144.2203	0.00
07/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	279	0	0	0	0.00
07/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2038 On 05-February-26			Bond Future	144.76	144.8563	144.7597	144.8563	0.00
07/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1560	2	2	2	0.00
07/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2038 On 07-May-26			Bond Future	147.46	147.5916	147.4645	147.5916	0.00
07/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2934	3	3	3	0.00
07/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2040 On 08-May-25			Bond Future	11.42	86.1658	85.4696	86.1658	30,676.00
07/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7061	8	7	8	0.00
07/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7677	8	8	8	15,000.00
07/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11092	12	11	12	7,500.00
07/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11434	12	11	12	7,500.00
07/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	4	0	0	0	0.00
07/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	66	0	0	0	0.00
07/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	5	0	0	0	0.00
07/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	91	0	0	0	0.00
07/03/2025	2040 On 07-August-25			Bond Future	11.54	83.3423	82.6178	83.3423	33,389.00
07/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9810	10	10	10	0.00
07/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	215	0	0	0	0.00
07/03/2025	2040 On 06-November-25			Bond Future	11.66	84.9559	84.2080	84.9559	0.00
07/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3601	4	4	4	0.00
07/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2567	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2040 On 05-February-26			Bond Future	11.80	82.0750	81.2931	82.0750	0.00
07/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2559	3	3	3	0.00
07/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4386	4	4	4	0.00
07/03/2025	2040 On 07-May-26			Bond Future	11.95	83.6014	82.7888	83.6014	0.00
07/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3140	4	3	4	0.00
07/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4777	4	5	4	0.00
07/03/2025	2044 On 08-May-25			Bond Future	11.56	81.8805	81.0709	81.8805	72,918.00
07/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6854	8	7	8	0.00
07/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
07/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2253	3	2	3	0.00
07/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	918	1	1	1	9,000.00
07/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	154	0	0	0	9,000.00
07/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5217	6	5	6	0.00
07/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1836	2	2	2	0.00
07/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	210	0	0	0	2,490.00
07/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1296	1	1	1	2,490.00
07/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4420	4	4	4	0.00
07/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	241	0	0	0	2,490.00
07/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1036	1	1	1	9,000.00
07/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2276	2	2	2	0.00
07/03/2025	2044 On 08-May-25		Put	Bond Future	18929.13	18.1196	18.9291	18.1196	0.00
07/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4843	4	5	4	0.00
07/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	108	0	0	0	0.00
07/03/2025	2044 On 07-August-25			Bond Future	11.68	79.0983	78.2590	79.0983	16.00
07/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9497	10	9	10	0.00
07/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	284	0	0	0	9,000.00
07/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1359	2	1	2	9,000.00
07/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3047	4	3	4	0.00
07/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2027	2	2	2	9,000.00
07/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3776	3	4	3	0.00
07/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7230	7	7	7	0.00
07/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	276	0	0	0	0.00
07/03/2025	2044 On 06-November-25			Bond Future	11.80	80.6297	79.7652	80.6297	0.00
07/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3334	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2858	2	3	2	0.00
07/03/2025	2044 On 05-February-26			Bond Future	11.93	77.7910	76.8914	77.7910	0.00
07/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2531	3	3	3	0.00
07/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4793	4	5	4	0.00
07/03/2025	2044 On 07-May-26			Bond Future	12.08	79.2376	78.3058	79.2376	0.00
07/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3230	4	3	4	0.00
07/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4876	4	5	4	0.00
07/03/2025	2046 On 08-May-25			Bond Future	120.67	120.8666	120.6690	120.8666	19,602.00
07/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1301	1	1	1	0.00
07/03/2025	2046 On 07-August-25			Bond Future	123.04	123.2639	123.0415	123.2639	0.00
07/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4352	5	4	5	0.00
07/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2046 On 06-November-25			Bond Future	123.19	123.4313	123.1901	123.4313	0.00
07/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
07/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2220	2	2	2	0.00
07/03/2025	2046 On 05-February-26			Bond Future	125.55	125.8268	125.5523	125.8268	0.00
07/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3902	4	4	4	0.00
07/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2046 On 07-May-26			Bond Future	125.60	125.9082	125.6029	125.9082	0.00
07/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	653	1	1	1	0.00
07/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2050 On 08-May-25			Bond Future	122.18	122.4991	122.1762	122.4991	16,080.00
07/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1016	1	1	1	0.00
07/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2050 On 07-August-25			Bond Future	122.22	122.5672	122.2168	122.5672	0.00
07/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2327	3	2	3	0.00
07/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2050 On 06-November-25			Bond Future	124.60	124.9705	124.5993	124.9705	0.00
07/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	179	1	0	1	0.00
07/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
07/03/2025	2050 On 05-February-26			Bond Future	124.58	124.9864	124.5783	124.9864	0.00
07/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1758	2	2	2	0.00
07/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	2050 On 07-May-26			Bond Future	126.91	127.3461	126.9055	127.3461	0.00
07/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2836	3	3	3	0.00
07/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
07/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	AL37 On 08-May-25			Index Future	1094.61	1096.5910	1094.6050	1096.5910	0.00
07/03/2025	AL37 On 07-August-25			Index Future	1115.86	1118.0760	1115.8620	1118.0760	0.00
07/03/2025	AL37 On 06-November-25			Index Future	1137.36	1139.7460	1137.3610	1139.7460	0.00
07/03/2025	AL37 On 05-February-26			Index Future	1158.93	1161.6240	1158.9280	1161.6240	0.00
07/03/2025	AL37 On 07-May-26			Index Future	1180.36	1183.3390	1180.3630	1183.3390	0.00
07/03/2025	AL7T On 08-May-25			Index Future	1305.71	1311.2880	1305.7070	1311.2880	0.00
07/03/2025	AL7T On 07-August-25			Index Future	1331.06	1336.9790	1331.0630	1336.9790	0.00
07/03/2025	AL7T On 06-November-25			Index Future	1356.71	1362.8920	1356.7080	1362.8920	0.00
07/03/2025	AL7T On 05-February-26			Index Future	1382.44	1389.0540	1382.4360	1389.0540	0.00
07/03/2025	AL7T On 07-May-26			Index Future	1408.00	1415.0200	1408.0040	1415.0200	0.00
07/03/2025	ALBI On 08-May-25			Index Future	1122.39	1128.0420	1122.3910	1128.0420	94.00
07/03/2025	ALBI On 07-August-25			Index Future	1144.19	1150.1430	1144.1870	1150.1430	0.00
07/03/2025	ALBI On 06-November-25			Index Future	1166.23	1172.4340	1166.2320	1172.4340	0.00
07/03/2025	ALBI On 05-February-26			Index Future	1188.35	1194.9400	1188.3470	1194.9400	0.00
07/03/2025	ALBI On 07-May-26			Index Future	1210.33	1217.2770	1210.3260	1217.2770	0.00
07/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	ES33 On 08-May-25			Bond Future	11.30	81.3932	80.9903	81.3932	0.00
07/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6218	7	6	7	0.00
07/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES33 On 07-August-25			Bond Future	11.44	83.0076	82.5828	83.0076	0.00
07/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8778	9	9	9	0.00
07/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES33 On 06-November-25			Bond Future	11.60	80.8388	80.3964	80.8388	0.00
07/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1746	2	2	2	0.00
07/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES33 On 05-February-26			Bond Future	11.78	82.4065	81.9368	82.4065	0.00
07/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
07/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1259	1	1	1	0.00
07/03/2025	ES33 On 07-May-26			Bond Future	11.98	80.1638	79.6694	80.1638	0.00
07/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
07/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1211	1	1	1	0.00
07/03/2025	ES42 On 08-May-25			Bond Future	11.92	76.4557	75.7690	76.4557	0.00
07/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7138	8	7	8	0.00
07/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES42 On 07-August-25			Bond Future	12.04	77.9719	77.2585	77.9719	0.00
07/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8986	10	9	10	0.00
07/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES42 On 06-November-25			Bond Future	12.18	75.2349	74.4987	75.2349	0.00
07/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1165	2	1	2	0.00
07/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
07/03/2025	ES42 On 05-February-26			Bond Future	12.33	76.6925	75.9244	76.6925	0.00
07/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
07/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2675	2	3	2	0.00
07/03/2025	ES42 On 07-May-26			Bond Future	12.49	73.8722	73.0748	73.8722	0.00
07/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
07/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1567	1	2	1	0.00
07/03/2025	GOVI On 08-May-25			GOVI	1105.50	1110.8260	1105.5040	1110.8260	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	835040	89	84	89	0.00
07/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/03/2025	GOVI On 07-August-25			GOVI	1126.97	1132.5900	1126.9720	1132.5900	0.00
07/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1159720	122	116	122	0.00
07/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/03/2025	GOVI On 06-November-25			GOVI	1148.69	1154.5420	1148.6850	1154.5420	0.00
07/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	366850	43	37	43	0.00
07/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/03/2025	GOVI On 05-February-26			GOVI	1170.47	1176.7040	1170.4680	1176.7040	0.00
07/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	204680	27	20	27	0.00
07/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
07/03/2025	GOVI On 07-May-26			GOVI	1192.12	1198.7000	1192.1160	1198.7000	0.00
07/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	151160	22	15	22	0.00
07/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2025	IGOV On 08-May-25			Index Future	380.27	380.8580	380.2740	380.8580	893.00
07/03/2025	IGOV On 07-August-25			Index Future	387.75	388.4120	387.7510	388.4120	0.00
07/03/2025	IGOV On 06-November-25			Index Future	395.31	396.0310	395.3120	396.0310	0.00
07/03/2025	IGOV On 05-February-26			Index Future	402.90	403.7210	402.8970	403.7210	0.00
07/03/2025	IGOV On 07-May-26			Index Future	410.44	411.3560	410.4360	411.3560	0.00
07/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/03/2025	R033 On 08-May-25			Bond Future	9.99	101.4583	101.2053	101.4583	9,365.00
07/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2369	3	2	3	0.00
07/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	565	0	1	0	0.00
07/03/2025	R033 On 07-August-25			Bond Future	10.09	103.4460	103.1706	103.4460	0.00
07/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2595	3	3	3	0.00
07/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1347	1	1	1	0.00
07/03/2025	R033 On 06-November-25			Bond Future	10.20	100.4050	100.1127	100.4050	0.00
07/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2656	3	3	3	0.00
07/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1999	2	2	2	0.00
07/03/2025	R033 On 05-February-26			Bond Future	10.33	102.3291	102.0077	102.3291	0.00
07/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3132	3	3	3	0.00
07/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2334	2	2	2	0.00
07/03/2025	R033 On 07-May-26			Bond Future	10.47	99.1907	98.8435	99.1907	0.00
07/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2706	3	3	3	0.00
07/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3151	3	3	3	0.00
07/03/2025	R035 On 08-May-25			Bond Future	10.64	91.6607	91.2000	91.6607	79,900.00
07/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6159	7	6	7	0.00
07/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	246	0	0	0	300.00
07/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1171	1	1	1	300.00
07/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2652	3	3	3	0.00
07/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5774	6	6	6	0.00
07/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2414	3	2	3	0.00
07/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	821	1	1	1	150.00
07/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13522	14	14	14	0.00
07/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10557	11	11	11	0.00
07/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4633	5	5	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	3	0	0	0	400.00
07/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	201	0	0	0	0.00
07/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
07/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	688	1	1	1	150.00
07/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1918	2	2	2	0.00
07/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	107	0	0	0	150.00
07/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	601	0	1	0	300.00
07/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3411	3	3	3	0.00
07/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1481	1	1	1	0.00
07/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	86	0	0	0	0.00
07/03/2025	R035 On 07-August-25			Bond Future	10.74	93.4566	92.9710	93.4566	0.00
07/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9714	10	10	10	0.00
07/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	625	1	1	1	300.00
07/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1634	2	2	2	300.00
07/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4143	5	4	5	0.00
07/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3989	4	4	4	0.00
07/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1036	1	1	1	8,500.00
07/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	982	1	1	1	300.00
07/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2536	2	3	2	0.00
07/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4342	4	4	4	0.00
07/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	115	0	0	0	0.00
07/03/2025	R035 On 06-November-25			Bond Future	10.87	90.7610	90.2557	90.7610	0.00
07/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3685	4	4	4	0.00
07/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4478	5	4	5	0.00
07/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	887	1	1	1	300.00
07/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1885	2	2	2	300.00
07/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5359	6	5	6	0.00
07/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2893	3	3	3	250.00
07/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6441	7	6	7	0.00
07/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4550	5	5	5	0.00
07/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	650	1	1	1	2,000.00
07/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1496	2	1	2	2,000.00
07/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3970	4	4	4	0.00
07/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5938	6	6	6	0.00
07/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1524	1	2	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2455	2	2	2	0.00
07/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	930	1	1	1	250.00
07/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1228	1	1	1	300.00
07/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3429	3	3	3	0.00
07/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5205	5	5	5	0.00
07/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1554	1	2	1	2,000.00
07/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1940	2	2	2	0.00
07/03/2025	R035 On 05-February-26			Bond Future	11.01	92.5009	91.9649	92.5009	0.00
07/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2438	3	2	3	0.00
07/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3567	3	4	3	0.00
07/03/2025	R035 On 07-May-26			Bond Future	11.15	89.7187	89.1550	89.7187	0.00
07/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2642	3	3	3	0.00
07/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4147	4	4	4	0.00
07/03/2025	R038 On 08-May-25			Bond Future	11.10	100.3612	99.7050	100.3612	9,052.00
07/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2055	2	2	2	0.00
07/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1147	1	1	1	0.00
07/03/2025	R038 On 07-August-25			Bond Future	11.22	102.3274	101.6411	102.3274	0.00
07/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2542	3	3	3	0.00
07/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2421	2	2	2	0.00
07/03/2025	R038 On 06-November-25			Bond Future	11.35	98.8233	98.1123	98.8233	0.00
07/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2726	3	3	3	0.00
07/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1945	2	2	2	1,770.00
07/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7189	8	7	8	0.00
07/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1184	1	1	1	1,770.00
07/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4360	4	4	4	0.00
07/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3433	3	3	3	0.00
07/03/2025	R038 On 05-February-26			Bond Future	11.49	100.7167	99.9690	100.7167	0.00
07/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3431	4	3	4	0.00
07/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3748	3	4	3	0.00
07/03/2025	R038 On 07-May-26			Bond Future	11.65	97.1062	96.3252	97.1062	0.00
07/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3351	4	3	4	0.00
07/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4875	4	5	4	0.00
07/03/2025	R053 On 08-May-25			Bond Future	11.46	103.7926	102.7454	103.7926	22,700.00
07/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9298	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	120	0	0	0	0.00
07/03/2025	R053 On 07-August-25			Bond Future	11.56	105.8260	104.7405	105.8260	0.00
07/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12293	13	12	13	0.00
07/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	387	0	0	0	0.00
07/03/2025	R053 On 06-November-25			Bond Future	11.68	102.0112	100.8930	102.0112	0.00
07/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4376	5	4	5	0.00
07/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3697	3	4	3	0.00
07/03/2025	R053 On 05-February-26			Bond Future	11.80	103.9656	102.8022	103.9656	0.00
07/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3417	4	3	4	0.00
07/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5948	5	6	5	0.00
07/03/2025	R053 On 07-May-26			Bond Future	11.93	100.0382	98.8332	100.0382	0.00
07/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4358	5	4	5	0.00
07/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6300	6	6	6	0.00
07/03/2025	R186 On 08-May-25			Bond Future	8.31	107.3759	107.3427	107.3759	157,108.00
07/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	377	0	0	0	0.00
07/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	132	0	0	0	0.00
07/03/2025	R186 On 07-August-25			Bond Future	8.40	104.1707	104.1187	104.1707	0.00
07/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1675	2	2	2	0.00
07/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1138	1	1	1	1,983.00
07/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2363	2	2	2	0.00
07/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	19	0	0	0	1,983.00
07/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	87	0	0	0	0.00
07/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	43	0	0	0	0.00
07/03/2025	R186 On 06-November-25			Bond Future	8.53	106.1883	106.1234	106.1883	447.00
07/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	169	0	0	0	0.00
07/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	596	1	1	1	0.00
07/03/2025	R186 On 05-February-26			Bond Future	8.80	102.9164	102.8260	102.9164	0.00
07/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	228	0	0	0	0.00
07/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	534	0	1	0	0.00
07/03/2025	R186 On 07-May-26			Bond Future	9.39	104.8327	104.7202	104.8327	0.00
07/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	147	0	0	0	0.00
07/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	556	0	1	0	0.00
07/03/2025	R202 On 08-May-25			Bond Future	272.16	272.8972	272.1641	272.8972	2,157.00
07/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	146	0	0	0	0.00
07/03/2025	R202 On 07-August-25			Bond Future	272.29	273.0877	272.2931	273.0877	0.00
07/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	693	1	1	1	0.00
07/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R202 On 06-November-25			Bond Future	277.60	278.4429	277.6017	278.4429	0.00
07/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1962	3	2	3	0.00
07/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R202 On 05-February-26			Bond Future	277.60	278.5200	277.5971	278.5200	0.00
07/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	1	0	1	0.00
07/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	223	0	0	0	0.00
07/03/2025	R202 On 07-May-26			Bond Future	282.78	283.7794	282.7841	283.7794	0.00
07/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	5234	6	5	6	0.00
07/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R209 On 08-May-25			Bond Future	10.86	72.1407	71.7018	72.1407	28,385.00
07/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5013	5	5	5	0.00
07/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	91	0	0	0	0.00
07/03/2025	R209 On 07-August-25			Bond Future	10.96	73.5540	73.0942	73.5540	0.00
07/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8003	8	8	8	0.00
07/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	187	0	0	0	0.00
07/03/2025	R209 On 06-November-25			Bond Future	11.08	71.8259	71.3489	71.8259	0.00
07/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2854	3	3	3	0.00
07/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1934	2	2	2	0.00
07/03/2025	R209 On 05-February-26			Bond Future	11.20	73.2026	72.6998	73.2026	0.00
07/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2120	2	2	2	0.00
07/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3432	3	3	3	0.00
07/03/2025	R209 On 07-May-26			Bond Future	11.34	71.4147	70.8882	71.4147	0.00
07/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2456	3	2	3	0.00
07/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3737	3	4	3	0.00
07/03/2025	R210 On 08-May-25			Bond Future	246.97	246.6919	246.9743	246.6919	3,395.00
07/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1056	1	1	1	0.00
07/03/2025	R210 On 07-August-25			Bond Future	251.83	251.5850	251.8302	251.5850	0.00
07/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3390	3	3	3	0.00
07/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R210 On 06-November-25			Bond Future	253.33	253.1084	253.3292	253.1084	0.00
07/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1189	1	1	1	0.00
07/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R210 On 05-February-26			Bond Future	258.19	258.0215	258.1876	258.0215	0.00
07/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5088	5	5	5	0.00
07/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R210 On 07-May-26			Bond Future	259.53	259.4171	259.5340	259.4171	0.00
07/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4134	4	4	4	0.00
07/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/03/2025	R213 On 08-May-25			Bond Future	9.57	90.3520	90.1581	90.3520	101,524.00
07/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3882	4	4	4	0.00
07/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	114	0	0	0	0.00
07/03/2025	R213 On 07-August-25			Bond Future	9.66	92.1222	91.9089	92.1222	17.00
07/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7484	8	7	8	0.00
07/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	42	0	0	0	0.00
07/03/2025	R213 On 06-November-25			Bond Future	9.77	90.3528	90.1253	90.3528	0.00
07/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2389	3	2	3	0.00
07/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1333	1	1	1	0.00
07/03/2025	R213 On 05-February-26			Bond Future	9.90	92.0855	91.8324	92.0855	0.00
07/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1947	2	2	2	0.00
07/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1985	2	2	2	0.00
07/03/2025	R213 On 07-May-26			Bond Future	10.05	90.2486	89.9732	90.2486	0.00
07/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1730	2	2	2	0.00
07/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2601	2	3	2	0.00
07/03/2025	R214 On 08-May-25			Bond Future	11.32	66.8244	66.1962	66.8244	16,369.00
07/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5480	6	5	6	0.00
07/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	98	0	0	0	0.00
07/03/2025	R214 On 07-August-25			Bond Future	11.42	68.1337	67.4817	68.1337	0.00
07/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7650	8	8	8	0.00
07/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	255	0	0	0	0.00
07/03/2025	R214 On 06-November-25			Bond Future	11.53	66.1534	65.4813	66.1534	0.00
07/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2837	3	3	3	0.00
07/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2289	2	2	2	0.00
07/03/2025	R214 On 05-February-26			Bond Future	11.66	67.4216	66.7213	67.4216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2017	2	2	2	0.00
07/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4071	4	4	4	0.00
07/03/2025	R214 On 07-May-26			Bond Future	11.79	65.3778	64.6517	65.3778	0.00
07/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2778	3	3	3	0.00
07/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4070	4	4	4	0.00
07/03/2025	R248 On 08-May-25			Bond Future	11.48	80.5960	79.7884	80.5960	267,991.00
07/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6867	8	7	8	0.00
07/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	135	0	0	0	0.00
07/03/2025	R248 On 07-August-25			Bond Future	11.59	82.1751	81.3379	82.1751	0.00
07/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9616	10	10	10	0.00
07/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	312	0	0	0	0.00
07/03/2025	R248 On 06-November-25			Bond Future	11.71	79.3243	78.4620	79.3243	0.00
07/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3355	4	3	4	0.00
07/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3136	3	3	3	0.00
07/03/2025	R248 On 05-February-26			Bond Future	11.83	80.8447	79.9474	80.8447	0.00
07/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2586	3	3	3	0.00
07/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4946	5	5	5	0.00
07/03/2025	R248 On 07-May-26			Bond Future	11.96	77.9081	76.9789	77.9081	0.00
07/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3495	4	3	4	0.00
07/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4996	5	5	5	0.00
07/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00