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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/11/2025 TO: 07/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	2029 On 06-November-25			Bond Future	139.79	139.7900	139.7900	139.7900	0.00
07/11/2025	2029 On 05-February-26			Bond Future	144.62	144.6419	144.6234	144.6419	1,833.00
07/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4513	5	5	5	0.00
07/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2029 On 07-May-26			Bond Future	145.84	145.8762	145.8440	145.8762	2,542.00
07/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4024	4	4	4	0.00
07/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2029 On 06-August-26			Bond Future	148.53	148.5560	148.5262	148.5560	0.00
07/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4426	4	4	4	0.00
07/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2029 On 05-November-26			Bond Future	149.68	149.7173	149.6846	149.7173	0.00
07/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2125	2	2	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
07/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2029 On 04-February-27			Bond Future	152.30	152.2972	152.2972	152.2972	0.00
07/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2577	3	3	3	0.00
07/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2030 On 06-November-25			Bond Future	9.54	96.9671	96.9671	96.9671	0.00
07/11/2025	2030 On 05-February-26			Bond Future	7.74	101.2108	101.1012	101.2108	164,135.00
07/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5728	6	6	6	0.00
07/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	6	0	0	0	0.00
07/11/2025	2030 On 07-May-26			Bond Future	7.77	103.0735	102.9523	103.0735	5,220.00
07/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5095	5	5	5	0.00
07/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	150	0	0	0	1,000.00
07/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	745	1	1	1	1,000.00
07/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1158	1	1	1	0.00
07/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	672	1	1	1	1,000.00
07/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	929	1	1	1	0.00
07/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	70	0	0	0	0.00
07/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1951	2	2	2	0.00
07/11/2025	2030 On 06-August-26			Bond Future	7.81	100.9325	100.8114	100.9325	338.00
07/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4304	4	4	4	0.00
07/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	834	1	1	1	1,000.00
07/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1493	1	1	1	0.00
07/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	228	0	0	0	1,000.00
07/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1147	1	1	1	0.00
07/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	759	1	1	1	1,000.00
07/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	2059	2	2	2	0.00
07/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	196	0	0	0	0.00
07/11/2025	2030 On 05-November-26			Bond Future	7.86	102.7054	102.5807	102.7054	0.00
07/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2153	2	2	2	0.00
07/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	688	0	1	0	0.00
07/11/2025	2030 On 04-February-27			Bond Future	7.94	100.3385	100.3385	100.3385	0.00
07/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	967	1	1	1	0.00
07/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1293	1	1	1	0.00
07/11/2025	2031 On 06-November-25			Bond Future	109.69	109.6900	109.6900	109.6900	0.00
07/11/2025	2031 On 05-February-26			Bond Future	112.37	112.3826	112.3677	112.3826	1,013.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	818	1	1	1	0.00
07/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	210	0	0	0	0.00
07/11/2025	2031 On 07-May-26			Bond Future	114.45	114.4778	114.4522	114.4778	736.00
07/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	973	1	1	1	0.00
07/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	360	0	0	0	0.00
07/11/2025	2031 On 06-August-26			Bond Future	114.13	114.1520	114.1282	114.1520	680.00
07/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	908	1	1	1	0.00
07/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	590	1	1	1	0.00
07/11/2025	2031 On 05-November-26			Bond Future	116.16	116.1841	116.1583	116.1841	0.00
07/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4675	5	5	5	0.00
07/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	6	0	0	0	0.00
07/11/2025	2031 On 04-February-27			Bond Future	116.16	116.1583	116.1583	116.1583	0.00
07/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	868	1	1	1	0.00
07/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	890	1	1	1	0.00
07/11/2025	2032 On 06-November-25			Bond Future	10.42	90.9959	90.9959	90.9959	0.00
07/11/2025	2032 On 05-February-26			Bond Future	8.33	102.7318	102.6087	102.7318	123,108.00
07/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8193	8	8	8	0.00
07/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	15	0	0	0	0.00
07/11/2025	2032 On 07-May-26			Bond Future	8.38	100.4623	100.3277	100.4623	38,369.00
07/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7738	8	8	8	0.00
07/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	114	0	0	0	0.00
07/11/2025	2032 On 06-August-26			Bond Future	8.44	102.2831	102.1482	102.2831	0.00
07/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7248	7	7	7	0.00
07/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	217	0	0	0	0.00
07/11/2025	2032 On 05-November-26			Bond Future	8.52	99.9224	99.7836	99.9224	0.00
07/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3576	3	4	3	0.00
07/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	903	1	1	1	0.00
07/11/2025	2032 On 04-February-27			Bond Future	8.61	101.4986	101.4986	101.4986	0.00
07/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1602	2	2	2	0.00
07/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	2136	2	2	2	0.00
07/11/2025	2033 On 06-November-25			Bond Future	133.14	133.1400	133.1400	133.1400	0.00
07/11/2025	2033 On 05-February-26			Bond Future	138.14	138.2046	138.1427	138.2046	2,694.00
07/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5263	5	5	5	0.00
07/11/2025	2033 On 05-February-26	132.88	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
07/11/2025	2033 On 07-May-26			Bond Future	139.14	139.2164	139.1407	139.2164	11,412.00
07/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	3981	4	4	4	0.00
07/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2033 On 06-August-26			Bond Future	141.70	141.7739	141.6997	141.7739	0.00
07/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7450	8	7	8	0.00
07/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2033 On 05-November-26			Bond Future	142.63	142.7107	142.6329	142.7107	0.00
07/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5373	5	5	5	0.00
07/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2033 On 04-February-27			Bond Future	145.16	145.1646	145.1646	145.1646	0.00
07/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	2455	2	2	2	0.00
07/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2037 On 06-November-25			Bond Future	11.63	83.0067	83.0067	83.0067	0.00
07/11/2025	2037 On 05-February-26			Bond Future	9.34	94.9517	94.5486	94.9517	115,716.00
07/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11157	12	11	12	0.00
07/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16728	17	17	17	0.00
07/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14650	15	15	15	0.00
07/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12020	12	12	12	0.00
07/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8112	8	8	8	0.00
07/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9508	10	10	10	1,970.00
07/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	18971	19	19	19	0.00
07/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12234	13	12	13	1,030.00
07/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2651	3	3	3	0.00
07/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5026	5	5	5	0.00
07/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	239	0	0	0	11,500.00
07/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	653	0	1	0	11,500.00
07/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
07/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	12	0	0	0	0.00
07/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	14	0	0	0	0.00
07/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	70	0	0	0	0.00
07/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	2	0	0	0	0.00
07/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
07/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	41	0	0	0	0.00
07/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	22	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
07/11/2025	2037 On 07-May-26			Bond Future	9.41	96.6992	96.2798	96.6992	87,488.00
07/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11362	12	11	12	0.00
07/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	16747	17	17	17	0.00
07/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9442	10	9	10	142.00
07/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2276	2	2	2	1,500.00
07/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4857	5	5	5	0.00
07/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	737	1	1	1	1,500.00
07/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1773	1	2	1	0.00
07/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	830	0	1	0	1,500.00
07/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3412	3	3	3	0.00
07/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	15	0	0	0	142.00
07/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	267	0	0	0	0.00
07/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	164	0	0	0	0.00
07/11/2025	2037 On 06-August-26			Bond Future	9.49	94.1920	93.7671	94.1920	2,539.00
07/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12793	13	13	13	0.00
07/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10790	11	11	11	0.00
07/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7791	8	8	8	0.00
07/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4513	5	5	5	2,541.00
07/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	639	0	1	0	2,541.00
07/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1298	1	1	1	0.00
07/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	356	0	0	0	2,541.00
07/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	213	0	0	0	0.00
07/11/2025	2037 On 05-November-26			Bond Future	9.58	95.8459	95.4123	95.8459	0.00
07/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7213	7	7	7	0.00
07/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8199	8	8	8	0.00
07/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5426	5	5	5	0.00
07/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2342	3	2	3	4,490.00
07/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1531	1	2	1	4,490.00
07/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	3058	3	3	3	0.00
07/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	920	0	1	0	4,490.00
07/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	1098	1	1	1	0.00
07/11/2025	2037 On 04-February-27			Bond Future	9.67	92.7956	92.7956	92.7956	0.00
07/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	2572	3	3	3	0.00
07/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	3567	4	4	4	0.00

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07/11/2025	2038 On 06-November-25			Bond Future	143.88	143.8800	143.8800	143.8800	0.00
07/11/2025	2038 On 05-February-26			Bond Future	147.88	147.8167	147.8755	147.8167	2,762.00
07/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4676	5	5	5	0.00
07/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2038 On 07-May-26			Bond Future	150.62	150.5725	150.6187	150.5725	440.00
07/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	6089	6	6	6	0.00
07/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2038 On 06-August-26			Bond Future	151.18	151.1337	151.1837	151.1337	0.00
07/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6464	6	6	6	0.00
07/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2038 On 05-November-26			Bond Future	153.87	153.8251	153.8737	153.8251	0.00
07/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7564	8	8	8	0.00
07/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2038 On 04-February-27			Bond Future	154.32	154.3246	154.3246	154.3246	0.00
07/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	495	0	0	0	0.00
07/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2040 On 06-November-25			Bond Future	11.84	83.1735	83.1735	83.1735	0.00
07/11/2025	2040 On 05-February-26			Bond Future	9.73	95.0329	94.6990	95.0329	89,581.00
07/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	11607	12	12	12	0.00
07/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	9563	10	10	10	0.00
07/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	4653	5	5	5	680.00
07/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7105	7	7	7	0.00
07/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	13534	14	14	14	475.00
07/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21092	21	21	21	0.00
07/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	4001	4	4	4	0.00
07/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1671	2	2	2	14,000.00
07/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1197	1	1	1	0.00
07/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	435	0	0	0	14,000.00
07/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
07/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	14	0	0	0	0.00
07/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	139	0	0	0	8,180.00
07/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	338	0	0	0	0.00
07/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	57	0	0	0	680.00
07/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	29	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
07/11/2025	2040 On 07-May-26			Bond Future	9.81	96.7818	96.4329	96.7818	0.00
07/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	12204	12	12	12	0.00
07/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	6686	7	7	7	1,460.00
07/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	15199	15	15	15	0.00
07/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	12485	13	12	13	0.00
07/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	9076	9	9	9	0.00
07/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14175	14	14	14	0.00
07/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	16847	17	17	17	0.00
07/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	36	0	0	0	0.00
07/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	104	0	0	0	0.00
07/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	378	0	0	0	0.00
07/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	187	0	0	0	1,460.00
07/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	649	0	1	0	0.00
07/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	70	0	0	0	1,460.00
07/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	198	0	0	0	0.00
07/11/2025	2040 On 06-August-26			Bond Future	9.90	94.0255	93.6723	94.0255	7,265.00
07/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	14461	15	14	15	0.00
07/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	223	0	0	0	0.00
07/11/2025	2040 On 05-November-26			Bond Future	9.99	95.6763	95.3156	95.6763	0.00
07/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	8159	8	8	8	0.00
07/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	9249	9	9	9	0.00
07/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	6169	6	6	6	0.00
07/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	2726	3	3	3	2,300.00
07/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1626	1	2	1	2,300.00
07/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3251	3	3	3	0.00
07/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	981	0	1	0	2,300.00
07/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	1169	1	1	1	0.00
07/11/2025	2040 On 04-February-27			Bond Future	10.09	92.4466	92.4466	92.4466	0.00
07/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	2878	3	3	3	0.00
07/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3948	4	4	4	0.00
07/11/2025	2043 On 06-November-25			Bond Future	110.43	110.4300	110.4300	110.4300	0.00
07/11/2025	2043 On 05-February-26			Bond Future	114.23	114.1726	114.2252	114.1726	0.00
07/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4597	5	5	5	0.00
07/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	32	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
07/11/2025	2043 On 07-May-26			Bond Future	116.34	116.3013	116.3442	116.3013	0.00
07/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4828	5	5	5	0.00
07/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	184	0	0	0	0.00
07/11/2025	2043 On 06-August-26			Bond Future	115.62	115.5767	115.6226	115.5767	0.00
07/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5095	5	5	5	0.00
07/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	353	0	0	0	0.00
07/11/2025	2043 On 05-November-26			Bond Future	117.68	117.6337	117.6788	117.6337	0.00
07/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5361	5	5	5	0.00
07/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	522	1	1	1	0.00
07/11/2025	2043 On 04-February-27			Bond Future	116.83	116.8312	116.8312	116.8312	0.00
07/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2326	2	2	2	0.00
07/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3125	3	3	3	0.00
07/11/2025	2044 On 06-November-25			Bond Future	11.88	79.2888	79.2888	79.2888	0.00
07/11/2025	2044 On 05-February-26			Bond Future	9.97	90.4095	90.1377	90.4095	61,068.00
07/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11028	11	11	11	0.00
07/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	6874	7	7	7	9,000.00
07/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	10349	11	10	11	0.00
07/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	1922	2	2	2	9,000.00
07/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9098	9	9	9	0.00
07/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	10659	11	11	11	0.00
07/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	49	0	0	0	4,500.00
07/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	82	0	0	0	4,500.00
07/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	54	0	0	0	9,000.00
07/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1154	1	1	1	0.00
07/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	175	0	0	0	0.00
07/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	43	0	0	0	0.00
07/11/2025	2044 On 07-May-26			Bond Future	10.05	92.0734	91.7881	92.0734	69,649.00
07/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	12076	12	12	12	0.00
07/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	239	0	0	0	0.00
07/11/2025	2044 On 06-August-26			Bond Future	10.13	89.3569	89.0685	89.3569	7,681.00
07/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	14986	15	15	15	0.00
07/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	247	0	0	0	0.00
07/11/2025	2044 On 05-November-26			Bond Future	10.22	90.9257	90.6309	90.9257	0.00
07/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	8842	9	9	9	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
07/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1184	1	1	1	0.00
07/11/2025	2044 On 04-February-27			Bond Future	10.31	87.8064	87.8064	87.8064	0.00
07/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	3134	3	3	3	0.00
07/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	4096	4	4	4	0.00
07/11/2025	2046 On 06-November-25			Bond Future	125.41	125.4100	125.4100	125.4100	0.00
07/11/2025	2046 On 05-February-26			Bond Future	128.61	128.6286	128.6141	128.6286	12,410.00
07/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6964	7	7	7	0.00
07/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2046 On 07-May-26			Bond Future	128.70	128.7288	128.7020	128.7288	5,789.00
07/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3752	4	4	4	0.00
07/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2046 On 06-August-26			Bond Future	131.07	131.0932	131.0687	131.0932	0.00
07/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8689	9	9	9	0.00
07/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2046 On 05-November-26			Bond Future	131.07	131.0941	131.0669	131.0941	0.00
07/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5587	6	6	6	0.00
07/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2046 On 04-February-27			Bond Future	133.40	133.4001	133.4001	133.4001	0.00
07/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	2310	2	2	2	0.00
07/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2050 On 06-November-25			Bond Future	124.42	124.4200	124.4200	124.4200	0.00
07/11/2025	2050 On 05-February-26			Bond Future	127.96	127.7584	127.9573	127.7584	11,798.00
07/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	5137	5	5	5	0.00
07/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2050 On 07-May-26			Bond Future	130.33	130.1401	130.3309	130.1401	4,988.00
07/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6261	6	6	6	0.00
07/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2050 On 06-August-26			Bond Future	130.27	130.0742	130.2712	130.0742	0.00
07/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	7001	7	7	7	0.00
07/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2050 On 05-November-26			Bond Future	132.59	132.3907	132.5890	132.3907	0.00
07/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8749	9	9	9	0.00
07/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
07/11/2025	2050 On 04-February-27			Bond Future	132.94	132.9377	132.9377	132.9377	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
07/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	548	1	1	1	0.00
07/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
07/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	AL37 On 06-November-25			Index Future	1223.29	1223.2940	1223.2940	1223.2940	0.00
07/11/2025	AL37 On 05-February-26			Index Future	1243.85	1245.2300	1243.8490	1245.2300	0.00
07/11/2025	AL37 On 07-May-26			Index Future	1266.63	1268.1470	1266.6250	1268.1470	0.00
07/11/2025	AL37 On 06-August-26			Index Future	1289.38	1290.9030	1289.3800	1290.9030	0.00
07/11/2025	AL37 On 05-November-26			Index Future	1312.31	1313.8760	1312.3070	1313.8760	0.00
07/11/2025	AL37 On 04-February-27			Index Future	1335.88	1335.8830	1335.8830	1335.8830	0.00
07/11/2025	AL7T On 06-November-25			Index Future	1546.46	1546.4640	1546.4640	1546.4640	0.00
07/11/2025	AL7T On 05-February-26			Index Future	1567.03	1572.3320	1567.0250	1572.3320	0.00
07/11/2025	AL7T On 07-May-26			Index Future	1595.72	1601.2680	1595.7180	1601.2680	0.00
07/11/2025	AL7T On 06-August-26			Index Future	1624.39	1630.0020	1624.3860	1630.0020	0.00
07/11/2025	AL7T On 05-November-26			Index Future	1653.27	1659.0100	1653.2690	1659.0100	0.00
07/11/2025	AL7T On 04-February-27			Index Future	1682.97	1682.9710	1682.9710	1682.9710	0.00
07/11/2025	ALBI On 06-November-25			Index Future	1301.10	1301.1010	1301.1010	1301.1010	0.00
07/11/2025	ALBI On 05-February-26			Index Future	1319.57	1322.9670	1319.5670	1322.9670	79.00
07/11/2025	ALBI On 07-May-26			Index Future	1343.73	1347.3140	1343.7300	1347.3140	0.00
07/11/2025	ALBI On 06-August-26			Index Future	1367.87	1371.4900	1367.8700	1371.4900	0.00
07/11/2025	ALBI On 05-November-26			Index Future	1392.19	1395.8980	1392.1920	1395.8980	0.00
07/11/2025	ALBI On 04-February-27			Index Future	1417.20	1417.2030	1417.2030	1417.2030	0.00
07/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C035 On 28-February-35			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
07/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	C871 On 21-December-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
07/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	ES33 On 06-November-25			Bond Future	12.01	78.6502	78.6502	78.6502	0.00
07/11/2025	ES33 On 05-February-26			Bond Future	9.46	92.8598	92.6029	92.8598	0.00
07/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9407	10	9	10	0.00
07/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES33 On 07-May-26			Bond Future	9.55	90.7965	90.5264	90.7965	0.00
07/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9646	10	10	10	0.00
07/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES33 On 06-August-26			Bond Future	9.65	92.4635	92.1904	92.4635	0.00
07/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10322	11	10	11	0.00
07/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES33 On 05-November-26			Bond Future	9.76	90.3167	90.0375	90.3167	0.00
07/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4709	5	5	5	0.00
07/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES33 On 04-February-27			Bond Future	9.93	91.4964	91.4964	91.4964	0.00
07/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
07/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	1000	1	1	1	0.00
07/11/2025	ES42 On 06-November-25			Bond Future	12.39	73.3339	73.3339	73.3339	0.00
07/11/2025	ES42 On 05-February-26			Bond Future	10.08	90.3122	89.9835	90.3122	0.00
07/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11384	12	11	12	0.00
07/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES42 On 07-May-26			Bond Future	10.16	87.7311	87.3881	87.7311	0.00
07/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12747	13	13	13	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
07/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES42 On 06-August-26			Bond Future	10.25	89.3411	88.9937	89.3411	0.00
07/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	14519	15	15	15	0.00
07/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES42 On 05-November-26			Bond Future	10.34	86.6674	86.3125	86.6674	0.00
07/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	8348	9	8	9	0.00
07/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
07/11/2025	ES42 On 04-February-27			Bond Future	10.46	87.7072	87.7072	87.7072	0.00
07/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	0	0	0	0	0.00
07/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	1153	1	1	1	0.00
07/11/2025	GOVI On 06-November-25			GOVI	1277.20	1277.2000	1277.2000	1277.2000	0.00
07/11/2025	GOVI On 05-February-26			GOVI	1296.05	1297.1750	1296.0510	1297.1750	602.00
07/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1460510	147	146	147	0.00
07/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
07/11/2025	GOVI On 07-May-26			GOVI	1319.78	1321.0480	1319.7820	1321.0480	42.00
07/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1427820	144	143	144	0.00
07/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/11/2025	GOVI On 06-August-26			GOVI	1343.49	1344.7530	1343.4920	1344.7530	0.00
07/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1544920	156	154	156	0.00
07/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
07/11/2025	GOVI On 05-November-26			GOVI	1367.38	1368.6850	1367.3810	1368.6850	0.00
07/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	903810	92	90	92	0.00
07/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
07/11/2025	GOVI On 04-February-27			GOVI	1391.70	1391.6950	1391.6950	1391.6950	0.00
07/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	226950	23	23	23	0.00
07/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
07/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2025	I258 On 06-November-25			Bond Future	112.39	112.3900	112.3900	112.3900	0.00
07/11/2025	I258 On 05-February-26			Bond Future	115.36	115.3694	115.3556	115.3694	0.00
07/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4068	4	4	4	0.00
07/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	363	0	0	0	0.00
07/11/2025	I258 On 07-May-26			Bond Future	117.50	117.5204	117.4956	117.5204	0.00
07/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	4693	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
07/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	927	1	1	1	0.00
07/11/2025	I258 On 06-August-26			Bond Future	116.80	116.8181	116.7952	116.8181	0.00
07/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5232	5	5	5	0.00
07/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1387	1	1	1	0.00
07/11/2025	I258 On 05-November-26			Bond Future	118.87	118.8974	118.8723	118.8974	0.00
07/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	5739	6	6	6	0.00
07/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1817	2	2	2	0.00
07/11/2025	I258 On 04-February-27			Bond Future	118.12	118.1187	118.1187	118.1187	0.00
07/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	3586	4	4	4	0.00
07/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	4367	4	4	4	0.00
07/11/2025	IGOV On 06-November-25			Index Future	403.77	403.7680	403.7680	403.7680	0.00
07/11/2025	IGOV On 05-February-26			Index Future	411.18	411.1080	411.1760	411.1080	242.00
07/11/2025	IGOV On 07-May-26			Index Future	418.80	418.7730	418.8040	418.7730	8.00
07/11/2025	IGOV On 06-August-26			Index Future	426.43	426.3840	426.4250	426.3840	0.00
07/11/2025	IGOV On 05-November-26			Index Future	434.10	434.0680	434.1030	434.0680	0.00
07/11/2025	IGOV On 04-February-27			Index Future	442.00	442.0020	442.0020	442.0020	0.00
07/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
07/11/2025	R033 On 06-November-25			Bond Future	10.33	99.4554	99.4554	99.4554	0.00
07/11/2025	R033 On 05-February-26			Bond Future	8.49	111.7304	111.6159	111.7304	14,967.00
07/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10507	11	11	11	0.00
07/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	101	0	0	0	0.00
07/11/2025	R033 On 07-May-26			Bond Future	8.54	108.7432	108.6164	108.7432	0.00
07/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9727	10	10	10	0.00
07/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	399	0	0	0	0.00
07/11/2025	R033 On 06-August-26			Bond Future	8.60	110.7138	110.5871	110.7138	0.00
07/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9042	9	9	9	0.00
07/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	909	0	1	0	0.00
07/11/2025	R033 On 05-November-26			Bond Future	8.68	107.6188	107.4884	107.6188	0.00
07/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5202	5	5	5	0.00
07/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1990	1	2	1	0.00
07/11/2025	R033 On 04-February-27			Bond Future	8.66	109.8697	109.8697	109.8697	0.00
07/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3225	3	3	3	0.00
07/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3287	3	3	3	0.00
07/11/2025	R035 On 06-November-25			Bond Future	11.20	88.5110	88.5110	88.5110	0.00
07/11/2025	R035 On 05-February-26			Bond Future	8.87	104.3108	103.9934	104.3108	86,237.00
07/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	10916	11	11	11	0.00
07/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	12875	13	13	13	0.00
07/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10286	11	10	11	0.00
07/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12004	12	12	12	0.00
07/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7618	8	8	8	250.00
07/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11694	12	12	12	2,000.00
07/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19053	19	19	19	0.00
07/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9066	9	9	9	2,000.00
07/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2805	3	3	3	0.00
07/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1141	1	1	1	0.00
07/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4779	5	5	5	0.00
07/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	548	1	1	1	350.00
07/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2295	2	2	2	0.00
07/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	681	0	1	0	350.00
07/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1997	2	2	2	0.00
07/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	222	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	533	0	1	0	16,000.00
07/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1288	1	1	1	0.00
07/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	10	0	0	0	0.00
07/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	37	0	0	0	0.00
07/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
07/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	8	0	0	0	0.00
07/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	23	0	0	0	250.00
07/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	67	0	0	0	0.00
07/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	4	0	0	0	250.00
07/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	17	0	0	0	0.00
07/11/2025	R035 On 07-May-26			Bond Future	8.93	101.7275	101.3948	101.7275	31,963.00
07/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	10844	11	11	11	0.00
07/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9835	10	10	10	0.00
07/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7302	7	7	7	0.00
07/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4717	5	5	5	250.00
07/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4813	5	5	5	200.00
07/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10088	10	10	10	0.00
07/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7555	8	8	8	0.00
07/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5057	5	5	5	350.00
07/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9734	10	10	10	0.00
07/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7201	7	7	7	0.00
07/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	276	1	0	1	1,000.00
07/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1216	2	1	2	1,000.00
07/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	2710	3	3	3	0.00
07/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	1119	1	1	1	1,000.00
07/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	2072	2	2	2	0.00
07/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	289	0	0	0	250.00
07/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	587	0	1	0	0.00
07/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	145	0	0	0	250.00
07/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	261	0	0	0	350.00
07/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	531	0	1	0	0.00
07/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	132	0	0	0	350.00
07/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	281	0	0	0	200.00
07/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	570	0	1	0	0.00
07/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	141	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	4224	4	4	4	0.00
07/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	109	0	0	0	0.00
07/11/2025	R035 On 06-August-26			Bond Future	9.00	103.5715	103.2350	103.5715	56.00
07/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11369	12	11	12	0.00
07/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2559	3	3	3	200.00
07/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6923	7	7	7	0.00
07/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4620	5	5	5	0.00
07/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2902	3	3	3	250.00
07/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5023	5	5	5	0.00
07/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7349	7	7	7	0.00
07/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	442	1	0	1	1,000.00
07/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1437	2	1	2	1,000.00
07/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3587	4	4	4	0.00
07/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	4978	5	5	5	0.00
07/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	2863	3	3	3	0.00
07/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1220	1	1	1	350.00
07/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1645	2	2	2	350.00
07/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2936	3	3	3	0.00
07/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	935	1	1	1	350.00
07/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1340	1	1	1	1,000.00
07/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2676	3	3	3	0.00
07/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4712	5	5	5	0.00
07/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	534	0	1	0	250.00
07/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	925	1	1	1	250.00
07/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1626	1	2	1	0.00
07/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	1022	1	1	1	200.00
07/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1803	2	2	2	0.00
07/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	590	0	1	0	200.00
07/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	214	0	0	0	0.00
07/11/2025	R035 On 05-November-26			Bond Future	9.08	100.8915	100.5476	100.8915	0.00
07/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6214	6	6	6	0.00
07/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	5218	5	5	5	0.00
07/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	3214	3	3	3	0.00
07/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	1590	2	2	2	200.00
07/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1962	2	2	2	200.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	R035 On	05-November-26	8.80	Put	Bond Future	3196	3	3	3	0.00
07/11/2025	R035 On	05-November-26	9.80	Put	Bond Future	1212	1	1	1	200.00
07/11/2025	R035 On	05-November-26	10.03	Put	Bond Future	975	1	1	1	0.00
07/11/2025	R035 On	04-February-27			Bond Future	9.18	102.2762	102.2762	102.2762	0.00
07/11/2025	R035 On	04-February-27	9.02	Call	Bond Future	2258	2	2	2	0.00
07/11/2025	R035 On	04-February-27	9.02	Put	Bond Future	3127	3	3	3	0.00
07/11/2025	R038 On	06-November-25			Bond Future	11.24	98.8194	98.8194	98.8194	0.00
07/11/2025	R038 On	05-February-26			Bond Future	9.43	114.7456	114.2722	114.7456	3,763.00
07/11/2025	R038 On	05-February-26	11.44	Call	Bond Future	14000	14	14	14	0.00
07/11/2025	R038 On	05-February-26	11.44	Put	Bond Future	13	0	0	0	0.00
07/11/2025	R038 On	07-May-26			Bond Future	9.50	111.3726	110.8800	111.3726	2,395.00
07/11/2025	R038 On	07-May-26	11.40	Call	Bond Future	13158	14	13	14	0.00
07/11/2025	R038 On	07-May-26	11.40	Put	Bond Future	127	0	0	0	0.00
07/11/2025	R038 On	06-August-26			Bond Future	9.58	113.3908	112.8916	113.3908	0.00
07/11/2025	R038 On	06-August-26	11.77	Call	Bond Future	14781	15	15	15	0.00
07/11/2025	R038 On	06-August-26	11.77	Put	Bond Future	247	0	0	0	0.00
07/11/2025	R038 On	05-November-26			Bond Future	9.67	109.9016	109.3922	109.9016	0.00
07/11/2025	R038 On	05-November-26	10.72	Call	Bond Future	8382	8	8	8	0.00
07/11/2025	R038 On	05-November-26	10.72	Put	Bond Future	1196	1	1	1	0.00
07/11/2025	R038 On	04-February-27			Bond Future	9.53	113.0191	113.0191	113.0191	0.00
07/11/2025	R038 On	04-February-27	9.60	Call	Bond Future	3774	4	4	4	0.00
07/11/2025	R038 On	04-February-27	9.60	Put	Bond Future	3280	3	3	3	0.00
07/11/2025	R053 On	06-November-25			Bond Future	11.76	100.2143	100.2143	100.2143	0.00
07/11/2025	R053 On	05-February-26			Bond Future	9.81	121.6681	121.3944	121.6681	27,517.00
07/11/2025	R053 On	05-February-26	11.49	Call	Bond Future	16116	16	16	16	0.00
07/11/2025	R053 On	05-February-26	11.49	Put	Bond Future	55	0	0	0	0.00
07/11/2025	R053 On	07-May-26			Bond Future	9.87	118.0454	117.7555	118.0454	12,035.00
07/11/2025	R053 On	07-May-26	11.69	Call	Bond Future	17299	17	17	17	0.00
07/11/2025	R053 On	07-May-26	11.69	Put	Bond Future	319	0	0	0	0.00
07/11/2025	R053 On	06-August-26			Bond Future	9.94	120.1845	119.8920	120.1845	0.00
07/11/2025	R053 On	06-August-26	12.28	Call	Bond Future	21100	21	21	21	0.00
07/11/2025	R053 On	06-August-26	12.28	Put	Bond Future	319	0	0	0	0.00
07/11/2025	R053 On	05-November-26			Bond Future	10.02	116.4366	116.1373	116.4366	0.00
07/11/2025	R053 On	05-November-26	11.21	Call	Bond Future	12913	12	13	12	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
07/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1552	1	2	1	0.00
07/11/2025	R053 On 04-February-27			Bond Future	10.10	118.1317	118.1317	118.1317	0.00
07/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	4508	5	5	5	0.00
07/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	5649	6	6	6	0.00
07/11/2025	R186 On 06-November-25			Bond Future	8.13	106.5509	106.5509	106.5509	0.00
07/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
07/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	78	0	0	0	0.00
07/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	78	0	0	0	0.00
07/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
07/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	111	0	0	0	0.00
07/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	111	0	0	0	0.00
07/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
07/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	93	0	0	0	0.00
07/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	93	0	0	0	0.00
07/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
07/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
07/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
07/11/2025	R202 On 06-November-25			Bond Future	275.64	275.6400	275.6400	275.6400	0.00
07/11/2025	R202 On 05-February-26			Bond Future	284.25	284.3781	284.2459	284.3781	565.00
07/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6426	7	6	7	0.00
07/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R202 On 07-May-26			Bond Future	289.52	289.6798	289.5189	289.6798	460.00
07/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11969	12	12	12	0.00
07/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R202 On 06-August-26			Bond Future	289.41	289.5707	289.4124	289.5707	0.00
07/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10552	11	11	11	0.00
07/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R202 On 05-November-26			Bond Future	294.56	294.7279	294.5627	294.7279	0.00
07/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14103	14	14	14	0.00
07/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R202 On 04-February-27			Bond Future	294.19	294.1924	294.1924	294.1924	0.00
07/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	0	0	0	0	0.00
07/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	538	1	1	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
07/11/2025	R209 On 06-November-25			Bond Future	11.27	70.4292	70.4292	70.4292	0.00
07/11/2025	R209 On 05-February-26			Bond Future	9.13	83.7678	83.4744	83.7678	35,230.00
07/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9485	10	9	10	0.00
07/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	22	0	0	0	0.00
07/11/2025	R209 On 07-May-26			Bond Future	9.19	82.1579	81.8515	82.1579	6,358.00
07/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9805	10	10	10	0.00
07/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	123	0	0	0	0.00
07/11/2025	R209 On 06-August-26			Bond Future	9.26	83.6470	83.3368	83.6470	2,732.00
07/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10871	11	11	11	0.00
07/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	201	0	0	0	0.00
07/11/2025	R209 On 05-November-26			Bond Future	9.34	81.9670	81.6502	81.9670	0.00
07/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6030	6	6	6	0.00
07/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	967	1	1	1	0.00
07/11/2025	R209 On 04-February-27			Bond Future	9.43	83.0539	83.0539	83.0539	0.00
07/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2240	2	2	2	0.00
07/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	3042	3	3	3	0.00
07/11/2025	R210 On 06-November-25			Bond Future	252.14	252.1400	252.1400	252.1400	0.00
07/11/2025	R210 On 05-February-26			Bond Future	258.70	258.7313	258.6983	258.7313	289.00
07/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5598	6	6	6	0.00
07/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R210 On 07-May-26			Bond Future	260.01	260.0716	260.0140	260.0716	918.00
07/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4614	5	5	5	0.00
07/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R210 On 06-August-26			Bond Future	264.80	264.8488	264.7956	264.8488	0.00
07/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4956	5	5	5	0.00
07/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R210 On 05-November-26			Bond Future	265.97	266.0287	265.9703	266.0287	0.00
07/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12640	13	13	13	0.00
07/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R210 On 04-February-27			Bond Future	270.61	270.6112	270.6112	270.6112	0.00
07/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4581	5	5	5	0.00
07/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R213 On 06-November-25			Bond Future	10.05	89.0696	89.0696	89.0696	0.00
07/11/2025	R213 On 05-February-26			Bond Future	8.02	99.0640	98.9590	99.0640	4,252.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7098	7	7	7	0.00
07/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	9	0	0	0	0.00
07/11/2025	R213 On 07-May-26			Bond Future	8.06	97.3355	97.2195	97.3355	64,746.00
07/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6458	6	6	6	0.00
07/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	84	0	0	0	0.00
07/11/2025	R213 On 06-August-26			Bond Future	8.11	99.1001	98.9841	99.1001	0.00
07/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5775	6	6	6	0.00
07/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	207	0	0	0	0.00
07/11/2025	R213 On 05-November-26			Bond Future	8.17	97.2927	97.1733	97.2927	0.00
07/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2736	3	3	3	0.00
07/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	752	1	1	1	0.00
07/11/2025	R213 On 04-February-27			Bond Future	8.26	98.8449	98.8449	98.8449	0.00
07/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1267	1	1	1	0.00
07/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1679	2	2	2	0.00
07/11/2025	R214 On 06-November-25			Bond Future	11.64	64.9323	64.9323	64.9323	0.00
07/11/2025	R214 On 05-February-26			Bond Future	9.74	77.9240	77.6318	77.9240	9,583.00
07/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	8895	9	9	9	0.00
07/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	38	0	0	0	0.00
07/11/2025	R214 On 07-May-26			Bond Future	9.80	76.0602	75.7555	76.0602	31,017.00
07/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	10001	10	10	10	0.00
07/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	189	0	0	0	0.00
07/11/2025	R214 On 06-August-26			Bond Future	9.88	77.4389	77.1304	77.4389	0.00
07/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	11761	12	12	12	0.00
07/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	256	0	0	0	0.00
07/11/2025	R214 On 05-November-26			Bond Future	9.96	75.5039	75.1889	75.5039	0.00
07/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	6882	7	7	7	0.00
07/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	1044	1	1	1	0.00
07/11/2025	R214 On 04-February-27			Bond Future	10.05	76.4816	76.4816	76.4816	0.00
07/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	2521	3	3	3	0.00
07/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	3431	3	3	3	0.00
07/11/2025	R248 On 06-November-25			Bond Future	11.74	78.2422	78.2422	78.2422	0.00
07/11/2025	R248 On 05-February-26			Bond Future	9.93	93.7219	93.4330	93.7219	211,744.00
07/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	11174	11	11	11	0.00
07/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	237	1	0	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	1831	2	2	2	1,400.00
07/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	4688	5	5	5	0.00
07/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	518	1	1	1	12,500.00
07/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	2857	3	3	3	0.00
07/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	413	0	0	0	1,400.00
07/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1282	1	1	1	0.00
07/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	3860	4	4	4	0.00
07/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	49	0	0	0	0.00
07/11/2025	R248 On 07-May-26			Bond Future	10.00	91.0072	90.7045	91.0072	37,542.00
07/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	12471	13	12	13	0.00
07/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	247	0	0	0	0.00
07/11/2025	R248 On 06-August-26			Bond Future	10.07	92.6567	92.3505	92.6567	0.00
07/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	15761	16	16	16	0.00
07/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	259	0	0	0	0.00
07/11/2025	R248 On 05-November-26			Bond Future	10.15	89.8480	89.5352	89.8480	0.00
07/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	9604	9	10	9	0.00
07/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1294	1	1	1	0.00
07/11/2025	R248 On 04-February-27			Bond Future	10.25	91.0739	91.0739	91.0739	0.00
07/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	3226	3	3	3	0.00
07/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	4292	4	4	4	0.00
07/11/2025	R2R9 On 06-November-25			Bond Future	101.16	10.7304	10.7304	10.7304	0.00
07/11/2025	R2R9 On 05-February-26			Bond Future	9.61	12.7133	105.5332	12.7133	0.00
07/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	92543	3	93	3	0.00
07/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
07/11/2025	R2R9 On 07-May-26			Bond Future	9.69	10.5517	102.4864	10.5517	0.00
07/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	91637	4	92	4	0.00
07/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	1	0	1	0.00
07/11/2025	R2R9 On 06-August-26			Bond Future	9.77	12.8274	104.3458	12.8274	0.00
07/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	91226	5	91	5	0.00
07/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	1	0	1	0.00
07/11/2025	R2R9 On 05-November-26			Bond Future	9.86	10.6559	101.2004	10.6559	0.00
07/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	90230	5	90	5	0.00
07/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	2	0	2	0.00
07/11/2025	R4R2 On 06-November-25			Bond Future	101.58	10.9586	10.9586	10.9586	0.00

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07/11/2025	R4R2 On 05-February-26			Bond Future	9.83	12.9968	106.0259	12.9968	0.00
07/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	92751	4	93	4	0.00
07/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	1	0	1	0.00
07/11/2025	R4R2 On 07-May-26			Bond Future	9.91	10.7891	102.8621	10.7891	0.00
07/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	91773	4	92	4	0.00
07/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	1	0	1	0.00
07/11/2025	R4R2 On 06-August-26			Bond Future	9.99	13.1227	104.7282	13.1227	0.00
07/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	91311	5	91	5	0.00
07/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	2	0	2	0.00
07/11/2025	R4R2 On 05-November-26			Bond Future	10.08	10.9055	101.4635	10.9055	0.00
07/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	90241	5	90	5	0.00
07/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	2	0	2	0.00
07/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00