



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	2029 On 06-February-25			Bond Future	134.5183	134.4817	134.5183	134.4817	8,604
07/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2118.3400	2081.6700	2.1183	2.0817	0
07/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2029 On 08-May-25			Bond Future	135.8510	135.8132	135.8510	135.8132	728
07/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	1999.0500	2036.8000	1.9991	2.0368	0
07/01/2025	2029 On 07-August-25			Bond Future	138.5867	138.5477	138.5867	138.5477	0
07/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1176.7200	1137.7200	1.1767	1.1377	0
07/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2029 On 06-November-25			Bond Future	139.8688	139.8282	139.8688	139.8282	0
07/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	78.8400	38.2000	0.0788	0.0382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2029 On 05-February-26			Bond Future	142.5581	142.5161	142.5581	142.5161	0
07/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2448.0900	2406.0800	2.4481	2.4061	0
07/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2030 On 06-February-25			Bond Future	9.0375	9.0278	96.1569	96.1940	159,598
07/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	145.6500	159.1700	0.1457	0.1592	800
07/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1528.6500	1505.0400	1.5287	1.5050	0
07/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	927.5300	961.0000	0.9275	0.9610	800
07/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	383.1300	379.4700	0.3831	0.3795	0
07/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2508.5800	2546.7500	2.5086	2.5468	0
07/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	46.4300	47.4700	0.0464	0.0475	800
07/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6051.0500	6088.2100	6.0511	6.0882	0
07/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.1900	0.2200	0.0002	0.0002	0
07/01/2025	2030 On 08-May-25			Bond Future	9.0986	9.0884	98.0926	98.1302	0
07/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	533.4700	548.9400	0.5335	0.5489	800
07/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2086.5900	2064.4400	2.0866	2.0644	0
07/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	906.0800	927.1000	0.9061	0.9271	1,320
07/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1454.0100	1437.4100	1.4540	1.4374	0
07/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1333.0700	1358.5400	1.3331	1.3585	800
07/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1034.7700	1022.6200	1.0348	1.0226	0
07/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1951.3800	1981.1800	1.9514	1.9812	680
07/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	671.2800	663.4600	0.6713	0.6635	0
07/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3288.3400	3322.9900	3.2883	3.3230	0
07/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	293.2700	290.3000	0.2933	0.2903	0
07/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3469.8900	3504.9300	3.4699	3.5049	0
07/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	263.1500	260.5700	0.2632	0.2606	800
07/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4472.2100	4508.6700	4.4722	4.5087	1,640
07/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	146.5500	145.3900	0.1466	0.1454	0
07/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5704.5100	5741.7800	5.7045	5.7418	2,280
07/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	71.6700	71.3200	0.0717	0.0713	0
07/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9518.6300	9556.2700	9.5186	9.5563	0
07/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	3.2400	3.2600	0.0032	0.0033	1,640
07/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10859.3100	10896.9400	10.8593	10.8969	0
07/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.7700	0.7800	0.0008	0.0008	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2030 On 07-August-25			Bond Future	9.1729	9.1621	96.0342	96.0722	0
07/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4751.3700	4786.3800	4.7514	4.7864	1,054
07/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	301.5000	298.5100	0.3015	0.2985	0
07/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6641.6100	6678.4700	6.6416	6.6785	0
07/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	138.0300	136.8900	0.1380	0.1369	0
07/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9700.2500	9738.1200	9.7003	9.7381	0
07/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	21.8400	21.7100	0.0218	0.0217	1,054
07/01/2025	2030 On 06-November-25			Bond Future	9.2612	9.2497	97.8926	97.9309	0
07/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2263.3500	2288.9100	2.2634	2.2889	0
07/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1337.8300	1325.0900	1.3378	1.3251	0
07/01/2025	2030 On 05-February-26			Bond Future	9.3749	9.3627	95.7422	95.7808	0
07/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2109.5200	2132.8700	2.1095	2.1329	0
07/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1746.1900	1730.9300	1.7462	1.7309	0
07/01/2025	2032 On 06-February-25			Bond Future	9.6850	9.6756	95.7492	95.7945	120,640
07/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	228.2600	247.7300	0.2283	0.2477	800
07/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1519.3800	1493.5200	1.5194	1.4935	0
07/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1514.7900	1558.8900	1.5148	1.5589	800
07/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	388.2200	386.9900	0.3882	0.3870	0
07/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4376.0700	4423.2200	4.3761	4.4232	0
07/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	41.1900	43.0100	0.0412	0.0430	800
07/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9202.2900	9247.7500	9.2023	9.2478	0
07/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.8800	1.0100	0.0009	0.0010	0
07/01/2025	2032 On 08-May-25			Bond Future	9.7594	9.7497	93.5126	93.5585	37,405
07/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	865.0900	886.9300	0.8651	0.8869	800
07/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2476.1300	2451.9900	2.4761	2.4520	0
07/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1997.2600	2030.6100	1.9973	2.0306	800
07/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1247.3500	1234.7200	1.2474	1.2347	0
07/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5459.7800	5504.1500	5.4598	5.5042	0
07/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	252.0400	250.4300	0.2520	0.2504	0
07/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5696.4400	5741.0500	5.6964	5.7411	0
07/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	227.4500	226.0800	0.2275	0.2261	800
07/01/2025	2032 On 07-August-25			Bond Future	9.8430	9.8328	95.3728	95.4194	0
07/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9409.9500	9455.5400	9.4100	9.4555	0
07/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	168.5000	167.5000	0.1685	0.1675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2032 On 06-November-25			Bond Future	9.9461	9.9355	93.0572	93.1043	0
07/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3678.4700	3712.6200	3.6785	3.7126	0
07/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1617.1400	1604.2400	1.6171	1.6042	0
07/01/2025	2032 On 05-February-26			Bond Future	10.0680	10.0569	94.8215	94.8690	0
07/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3014.9000	3044.0500	3.0149	3.0441	0
07/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2623.8400	2605.4400	2.6238	2.6054	0
07/01/2025	2033 On 06-February-25			Bond Future	128.8625	128.9712	128.8625	128.9712	6,288
07/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3922.4700	4031.2100	3.9225	4.0312	0
07/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2033 On 08-May-25			Bond Future	129.9805	130.0912	129.9805	130.0912	5,288
07/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	639.4800	528.8400	0.6395	0.5288	0
07/01/2025	2033 On 07-August-25			Bond Future	132.5982	132.7106	132.5982	132.7106	0
07/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3948.2300	4060.6200	3.9482	4.0606	0
07/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2033 On 06-November-25			Bond Future	133.6628	133.7766	133.6628	133.7766	0
07/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	522.8000	636.5900	0.5228	0.6366	0
07/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2033 On 05-February-26			Bond Future	136.2329	136.3483	136.2329	136.3483	0
07/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3352.8700	3468.2900	3.3529	3.4683	0
07/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2037 On 06-February-25			Bond Future	10.7460	10.7267	85.3219	85.4365	154,404
07/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10861.3000	10976.0000	10.8613	10.9760	0
07/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.1400	0.1500	0.0001	0.0002	0
07/01/2025	2037 On 08-May-25			Bond Future	10.8412	10.8212	87.0394	87.1561	3,975
07/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7950.2500	8060.7600	7.9503	8.0608	0
07/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	262.6500	256.4000	0.2627	0.2564	0
07/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9360.6900	9473.7200	9.3607	9.4737	15,000
07/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	164.6000	160.8700	0.1646	0.1609	0
07/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12822.3100	12938.3400	12.8223	12.9383	7,500
07/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	35.5600	34.8300	0.0356	0.0348	0
07/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13048.9000	13165.0100	13.0489	13.1650	7,500
07/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	31.5900	30.9400	0.0316	0.0309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2037 On 07-August-25			Bond Future	10.9456	10.9248	84.5102	84.6290	15
07/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1232.0000	1274.4500	1.2320	1.2745	2,541
07/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4797.8100	4721.5000	4.7978	4.7215	0
07/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1673.2900	1724.7900	1.6733	1.7248	2,341
07/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3979.2600	3912.0000	3.9793	3.9120	0
07/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1891.3000	1946.7000	1.8913	1.9467	200
07/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3665.0000	3601.6400	3.6650	3.6016	0
07/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3142.7700	3215.7900	3.1428	3.2158	0
07/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2435.1500	2389.4100	2.4352	2.3894	2,541
07/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4374.8100	4459.8500	4.3748	4.4599	0
07/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1720.6200	1686.9000	1.7206	1.6869	2,541
07/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5946.8800	6042.5800	5.9469	6.0426	0
07/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1145.0300	1121.9700	1.1450	1.1220	2,541
07/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7413.5100	7516.0800	7.4135	7.5161	0
07/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	797.2400	781.0500	0.7972	0.7811	2,541
07/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11070.4400	11182.6000	11.0704	11.1826	0
07/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	332.7600	326.1600	0.3328	0.3262	0
07/01/2025	2037 On 06-November-25			Bond Future	11.0558	11.0343	86.1450	86.2657	0
07/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5320.5300	5405.6600	5.3205	5.4057	0
07/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2182.2400	2146.6900	2.1822	2.1467	0
07/01/2025	2037 On 05-February-26			Bond Future	11.1806	11.1583	83.5203	83.6429	0
07/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3977.2300	4047.2100	3.9772	4.0472	0
07/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3870.6300	3818.0100	3.8706	3.8180	0
07/01/2025	2038 On 06-February-25			Bond Future	139.4108	139.4275	139.4108	139.4275	2,622
07/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4180.7700	4197.5300	4.1808	4.1975	0
07/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2038 On 08-May-25			Bond Future	142.2517	142.2685	142.2517	142.2685	480
07/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2571.7300	2588.4600	2.5717	2.5885	0
07/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2038 On 07-August-25			Bond Future	142.9899	143.0063	142.9899	143.0063	0
07/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3429.9100	3446.3100	3.4299	3.4463	0
07/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2038 On 06-November-25			Bond Future	145.7932	145.8093	145.7932	145.8093	0
07/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1913.1900	1929.2900	1.9132	1.9293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2038 On 05-February-26			Bond Future	146.4310	146.4460	146.4310	146.4460	0
07/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3230.9600	3246.0300	3.2310	3.2460	0
07/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2040 On 06-February-25			Bond Future	11.0421	11.0077	85.4733	85.6953	67,517
07/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	961.3200	1086.5900	0.9613	1.0866	780
07/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1232.8000	1136.1200	1.2328	1.1361	0
07/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4189.4900	4401.5700	4.1895	4.4016	0
07/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	112.2900	102.4200	0.1123	0.1024	780
07/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6994.1900	7215.2500	6.9942	7.2153	0
07/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	12.7500	11.8600	0.0128	0.0119	780
07/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11048.2800	11270.2200	11.0483	11.2702	0
07/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.3300	0.3200	0.0003	0.0003	0
07/01/2025	2040 On 08-May-25			Bond Future	11.1396	11.1039	87.1939	87.4201	3,900
07/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8956.9300	9169.1100	8.9569	9.1691	0
07/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	262.5200	248.5500	0.2625	0.2486	0
07/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9553.7100	9768.1900	9.5537	9.7682	15,000
07/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	219.0200	207.3500	0.2190	0.2074	0
07/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12871.3600	13094.0800	12.8714	13.0941	7,500
07/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	60.8000	57.3700	0.0608	0.0574	0
07/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13206.2500	13429.4400	13.2063	13.4294	7,500
07/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	52.0500	49.0900	0.0521	0.0491	0
07/01/2025	2040 On 07-August-25			Bond Future	11.2459	11.2089	84.4171	84.6475	16
07/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11778.3600	11992.7400	11.7784	11.9927	0
07/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	383.4700	367.5300	0.3835	0.3675	0
07/01/2025	2040 On 06-November-25			Bond Future	11.3569	11.3186	86.0499	86.2843	0
07/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5406.1800	5563.1800	5.4062	5.5632	0
07/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2529.8400	2452.4400	2.5298	2.4524	0
07/01/2025	2040 On 05-February-26			Bond Future	11.4813	11.4416	83.1725	83.4110	0
07/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4217.5000	4349.6200	4.2175	4.3496	0
07/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4165.3800	4059.0000	4.1654	4.0590	0
07/01/2025	2044 On 06-February-25			Bond Future	11.1509	11.1113	81.4771	81.7399	70,449
07/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	137.4600	177.7100	0.1375	0.1777	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3571.6600	3349.0200	3.5717	3.3490	0
07/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1148.6000	1305.4400	1.1486	1.3054	8,825
07/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1154.2400	1048.1900	1.1542	1.0482	0
07/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2652.4500	2874.9300	2.6525	2.8749	0
07/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	388.5100	348.1000	0.3885	0.3481	8,825
07/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5390.4600	5647.3600	5.3905	5.6474	422
07/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	57.8000	51.8100	0.0578	0.0518	0
07/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8217.4600	8479.8100	8.2175	8.4798	422
07/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	6.4000	5.8600	0.0064	0.0059	0
07/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11018.4800	11281.3400	11.0185	11.2813	0
07/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.5400	0.5100	0.0005	0.0005	0
07/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14664.7300	14927.6200	14.6647	14.9276	0
07/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
07/01/2025	2044 On 08-May-25		Call	Bond Future	1.8900	2.3900	0.0019	0.0024	0
07/01/2025	2044 On 08-May-25			Bond Future	11.2440	11.2032	83.1172	83.3851	7,734
07/01/2025	2044 On 08-May-25		Put	Bond Future	16884.6900	16617.2800	16.8847	16.6173	0
07/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1298.4400	1406.1400	1.2984	1.4061	2,490
07/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3462.1800	3301.9700	3.4622	3.3020	0
07/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3887.1000	4080.4300	3.8871	4.0804	0
07/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1301.5000	1226.9200	1.3015	1.2269	2,490
07/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7455.0500	7695.7000	7.4551	7.6957	0
07/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	431.8700	404.6100	0.4319	0.4046	2,490
07/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9059.0000	9309.7900	9.0590	9.3098	0
07/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	266.6200	249.5000	0.2666	0.2495	0
07/01/2025	2044 On 07-August-25			Bond Future	11.3451	11.3028	80.3846	80.6576	0
07/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11781.9500	12034.0200	11.7820	12.0340	0
07/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	435.3500	414.4600	0.4354	0.4145	0
07/01/2025	2044 On 06-November-25			Bond Future	11.4500	11.4063	81.9392	82.2171	0
07/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5313.5700	5496.5000	5.3136	5.4965	0
07/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2663.1100	2568.1200	2.6631	2.5681	0
07/01/2025	2044 On 05-February-26			Bond Future	11.5670	11.5217	79.1091	79.3919	0
07/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4313.1100	4468.7900	4.3131	4.4688	0
07/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4356.7400	4229.5700	4.3567	4.2296	0
07/01/2025	2046 On 06-February-25			Bond Future	121.8963	122.0921	121.8963	122.0921	18,843

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7886.2700	8082.1200	7.8863	8.0821	0
07/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2046 On 08-May-25			Bond Future	122.1667	122.3665	122.1667	122.3665	0
07/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	196.6700	396.4600	0.1967	0.3965	0
07/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2046 On 07-August-25			Bond Future	124.6267	124.8299	124.6267	124.8299	0
07/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5936.7100	6139.8900	5.9367	6.1399	0
07/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2046 On 06-November-25			Bond Future	124.8140	125.0202	124.8140	125.0202	0
07/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	596.0200	389.8500	0.5960	0.3899	0
07/01/2025	2046 On 05-February-26			Bond Future	127.2123	127.4220	127.2123	127.4220	0
07/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5562.3200	5771.9900	5.5623	5.7720	0
07/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2050 On 06-February-25			Bond Future	122.3208	121.9217	122.3208	121.9217	16,223
07/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	6720.7500	6321.7200	6.7208	6.3217	0
07/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2050 On 08-May-25			Bond Future	124.8135	124.4061	124.8135	124.4061	0
07/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	3653.5000	3246.0800	3.6535	3.2461	0
07/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2050 On 07-August-25			Bond Future	124.9586	124.5426	124.9586	124.5426	0
07/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	5068.6200	4652.6400	5.0686	4.6526	0
07/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2050 On 06-November-25			Bond Future	127.4085	126.9839	127.4085	126.9839	0
07/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	2988.4700	2563.8900	2.9885	2.5639	0
07/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	2050 On 05-February-26			Bond Future	127.4449	127.0108	127.4449	127.0108	0
07/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	4624.9200	4190.7600	4.6249	4.1908	0
07/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	AL37 On 06-February-25			Index Future	1075.8840	1076.3970	1075.8840	1,076.3970	0
07/01/2025	AL37 On 08-May-25			Index Future	1097.5510	1098.0720	1097.5510	1,098.0720	0
07/01/2025	AL37 On 07-August-25			Index Future	1119.4050	1119.9320	1119.4050	1,119.9320	0
07/01/2025	AL37 On 06-November-25			Index Future	1141.1220	1141.6550	1141.1220	1,141.6550	0
07/01/2025	AL37 On 05-February-26			Index Future	1162.8400	1163.3780	1162.8400	1,163.3780	0
07/01/2025	AL7T On 06-February-25			Index Future	1294.8210	1296.2450	1294.8210	1,296.2450	0
07/01/2025	AL7T On 08-May-25			Index Future	1320.8970	1322.3460	1320.8970	1,322.3460	0
07/01/2025	AL7T On 07-August-25			Index Future	1347.1980	1348.6710	1347.1980	1,348.6710	0
07/01/2025	AL7T On 06-November-25			Index Future	1373.3350	1374.8310	1373.3350	1,374.8310	0
07/01/2025	AL7T On 05-February-26			Index Future	1399.4720	1400.9910	1399.4720	1,400.9910	0
07/01/2025	ALBI On 06-February-25			Index Future	1113.7180	1115.2580	1113.7180	1,115.2580	98
07/01/2025	ALBI On 08-May-25			Index Future	1136.1470	1137.7140	1136.1470	1,137.7140	0
07/01/2025	ALBI On 07-August-25			Index Future	1158.7690	1160.3640	1158.7690	1,160.3640	0
07/01/2025	ALBI On 06-November-25			Index Future	1181.2500	1182.8710	1181.2500	1,182.8710	0
07/01/2025	ALBI On 05-February-26			Index Future	1203.7310	1205.3790	1203.7310	1,205.3790	0
07/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	ES33 On 06-February-25			Bond Future	11.0160	11.0020	83.8627	83.9291	0
07/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10131.0800	10197.4600	10.1311	10.1975	0
07/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES33 On 08-May-25			Bond Future	11.1322	11.1177	81.7720	81.8395	0
07/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6999.9600	7067.4600	7.0000	7.0675	0
07/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES33 On 07-August-25			Bond Future	11.2583	11.2432	83.4181	83.4866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9613.4900	9682.0300	9.6135	9.6820	0
07/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES33 On 06-November-25			Bond Future	11.4074	11.3916	81.2554	81.3249	0
07/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2605.1200	2674.6200	2.6051	2.6746	0
07/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES33 On 05-February-26			Bond Future	11.5787	11.5623	82.8138	82.8843	0
07/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	381.7100	311.2100	0.3817	0.3112	0
07/01/2025	ES42 On 06-February-25			Bond Future	11.4951	11.4658	80.2718	80.4511	0
07/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11878.3100	12057.6600	11.8783	12.0577	0
07/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES42 On 08-May-25			Bond Future	11.5991	11.5688	77.6404	77.8232	0
07/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9009.5400	9192.3200	9.0095	9.1923	0
07/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES42 On 07-August-25			Bond Future	11.7074	11.6760	79.2026	79.3888	0
07/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10930.4400	11116.6000	10.9304	11.1166	0
07/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES42 On 06-November-25			Bond Future	11.8296	11.7971	76.4883	76.6777	0
07/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3154.3600	3343.8100	3.1544	3.3438	0
07/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES42 On 05-February-26			Bond Future	11.9625	11.9288	77.9528	78.1455	0
07/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	646.9600	454.2000	0.6470	0.4542	0
07/01/2025	GOVI On 06-February-25			GOVI	1096.6100	1098.1080	1096.6100	1,098.1080	636
07/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1246100.0000	1261080.0000	124.6100	126.1080	0
07/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	GOVI On 08-May-25			GOVI	1118.6950	1120.2190	1118.6950	1,120.2190	0
07/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	966950.0000	982190.0000	96.6950	98.2190	0
07/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	GOVI On 07-August-25			GOVI	1140.9690	1142.5210	1140.9690	1,142.5210	0
07/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1299690.0000	1315210.0000	129.9690	131.5210	0
07/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	GOVI On 06-November-25			GOVI	1163.1050	1164.6820	1163.1050	1,164.6820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	511050.0000	526820.0000	51.1050	52.6820	0
07/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	GOVI On 05-February-26			GOVI	1185.2410	1186.8430	1185.2410	1,186.8430	0
07/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	352410.0000	368430.0000	35.2410	36.8430	0
07/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/01/2025	IGOV On 06-February-25			Index Future	375.9060	375.7870	375.9060	375.7870	878
07/01/2025	IGOV On 08-May-25			Index Future	383.5690	383.4470	383.5690	383.4470	8
07/01/2025	IGOV On 07-August-25			Index Future	391.2970	391.1710	391.2970	391.1710	0
07/01/2025	IGOV On 06-November-25			Index Future	398.9770	398.8470	398.9770	398.8470	0
07/01/2025	IGOV On 05-February-26			Index Future	406.6580	406.5230	406.6580	406.5230	0
07/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
07/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
07/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R033 On 06-February-25			Bond Future	9.9377	9.9285	103.9995	104.0506	12,221
07/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2407.6900	2460.4300	2.4077	2.4604	0
07/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	278.7400	280.3800	0.2787	0.2804	0
07/01/2025	R033 On 08-May-25			Bond Future	10.0203	10.0106	101.0444	101.0963	0
07/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2806.8600	2847.7100	2.8069	2.8477	0
07/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1164.3600	1153.3000	1.1644	1.1533	0
07/01/2025	R033 On 07-August-25			Bond Future	10.1113	10.1013	103.0544	103.1070	0
07/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3074.5900	3111.1100	3.0746	3.1111	0
07/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1942.8400	1926.7800	1.9428	1.9268	0
07/01/2025	R033 On 06-November-25			Bond Future	10.2212	10.2107	100.0043	100.0574	0
07/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3167.9500	3201.7000	3.1680	3.2017	0
07/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2619.1200	2599.7500	2.6191	2.5998	0
07/01/2025	R033 On 05-February-26			Bond Future	10.3488	10.3378	101.8994	101.9532	0
07/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3698.6400	3732.4300	3.6986	3.7324	0
07/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3008.9900	2989.0500	3.0090	2.9891	0
07/01/2025	R035 On 06-February-25			Bond Future	10.3404	10.3110	94.9858	95.1564	87,240
07/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	411.9600	476.1700	0.4120	0.4762	15,000
07/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1815.8000	1709.3800	1.8158	1.7094	0
07/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	756.2700	847.8100	0.7563	0.8478	100
07/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1222.7100	1143.6200	1.2227	1.1436	0
07/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	979.6100	1084.2800	0.9796	1.0843	1,000
07/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	982.1600	916.2000	0.9822	0.9162	0
07/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2133.7000	2277.7700	2.1337	2.2778	0
07/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	368.4200	341.8600	0.3684	0.3419	1,100
07/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4313.2000	4479.7300	4.3132	4.4797	0
07/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	63.6200	59.5200	0.0636	0.0595	7,500
07/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5349.7700	5518.9400	5.3498	5.5189	0
07/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	26.2500	24.7900	0.0263	0.0248	1,100
07/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10964.7200	11135.3500	10.9647	11.1354	0
07/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
07/01/2025	R035 On 08-May-25			Bond Future	10.4240	10.3934	92.3877	92.5615	1,004
07/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2042.5300	2141.9700	2.0425	2.1420	150
07/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1952.0800	1877.7500	1.9521	1.8778	0
07/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3872.7200	4006.0400	3.8727	4.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	958.4000	917.9500	0.9584	0.9180	150
07/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6064.0800	6218.1500	6.0641	6.2182	400
07/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	443.7200	424.0200	0.4437	0.4240	0
07/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7158.8000	7318.9300	7.1588	7.3189	0
07/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	304.1900	290.5500	0.3042	0.2906	150
07/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7528.5200	7690.2600	7.5285	7.6903	0
07/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	267.9200	255.8900	0.2679	0.2559	0
07/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11787.7600	11959.3800	11.7878	11.9594	0
07/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	46.0200	43.8700	0.0460	0.0439	400
07/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14718.7100	14892.0600	14.7187	14.8921	0
07/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	8.7700	8.3500	0.0088	0.0084	400
07/01/2025	R035 On 07-August-25			Bond Future	10.5162	10.4843	94.2259	94.4029	0
07/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11121.1200	11288.1900	11.1211	11.2882	0
07/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	266.9500	257.0800	0.2670	0.2571	0
07/01/2025	R035 On 06-November-25			Bond Future	10.6272	10.5941	91.5434	91.7233	0
07/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5044.9800	5169.4300	5.0450	5.1694	0
07/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2012.5500	1957.0800	2.0126	1.9571	0
07/01/2025	R035 On 05-February-26			Bond Future	10.7549	10.7203	93.2796	93.4626	0
07/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3626.9500	3728.6500	3.6270	3.7287	0
07/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3441.8500	3360.5900	3.4419	3.3606	0
07/01/2025	R038 On 06-February-25			Bond Future	10.8231	10.8039	104.3350	104.4687	8,871
07/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3142.1500	3266.0000	3.1422	3.2660	0
07/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	306.7500	296.9100	0.3068	0.2969	0
07/01/2025	R038 On 08-May-25			Bond Future	10.9199	10.9000	100.9449	101.0810	2,395
07/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3644.7700	3743.0600	3.6448	3.7431	0
07/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1497.4300	1459.5900	1.4974	1.4596	0
07/01/2025	R038 On 07-August-25			Bond Future	11.0235	11.0029	102.9527	103.0912	0
07/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4046.5700	4135.6000	4.0466	4.1356	0
07/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2614.4900	2565.0400	2.6145	2.5650	0
07/01/2025	R038 On 06-November-25			Bond Future	11.1419	11.1204	99.4589	99.5996	0
07/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3427.4100	3501.3500	3.4274	3.5014	1,770
07/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4495.9000	4429.1000	4.4959	4.4291	0
07/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4329.6600	4413.4000	4.3297	4.4134	0
07/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3690.2400	3633.2400	3.6902	3.6332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8926.1000	9040.3500	8.9261	9.0404	0
07/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1574.2500	1547.7600	1.5743	1.5478	1,770
07/01/2025	R038 On 05-February-26			Bond Future	11.2736	11.2513	101.3431	101.4860	0
07/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5157.5700	5243.6500	5.1576	5.2437	0
07/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4099.7900	4042.9400	4.0998	4.0429	0
07/01/2025	R053 On 06-February-25			Bond Future	11.0997	11.0702	108.7551	109.0185	2,019
07/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14375.8300	14639.2200	14.3758	14.6392	0
07/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.9800	0.9900	0.0010	0.0010	0
07/01/2025	R053 On 08-May-25			Bond Future	11.1856	11.1552	105.0767	105.3451	0
07/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11881.1000	12132.9500	11.8811	12.1330	0
07/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	371.6500	355.1000	0.3717	0.3551	0
07/01/2025	R053 On 07-August-25			Bond Future	11.2764	11.2450	107.1667	107.4400	0
07/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15013.0100	15263.5800	15.0130	15.2636	0
07/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	680.4100	657.6500	0.6804	0.6577	0
07/01/2025	R053 On 06-November-25			Bond Future	11.3784	11.3458	103.3759	103.6541	0
07/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	7012.1200	7193.9300	7.0121	7.1939	0
07/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3850.5100	3754.1200	3.8505	3.7541	0
07/01/2025	R053 On 05-February-26			Bond Future	11.4900	11.4562	105.3340	105.6170	0
07/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5911.1400	6069.1400	5.9111	6.0691	0
07/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5910.8900	5785.9000	5.9109	5.7859	0
07/01/2025	R186 On 06-February-25			Bond Future	8.2754	8.2546	105.2364	105.2726	177,998
07/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1298.5600	1334.6100	1.2986	1.3346	0
07/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1.2300	1.1500	0.0012	0.0012	0
07/01/2025	R186 On 08-May-25			Bond Future	8.2995	8.2753	107.3552	107.3917	0
07/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	512.6300	536.6900	0.5126	0.5367	0
07/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	255.5100	243.0100	0.2555	0.2430	0
07/01/2025	R186 On 07-August-25			Bond Future	8.3469	8.3182	104.1811	104.2181	0
07/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1284.9200	1315.1100	1.2849	1.3151	1,983
07/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	171.0200	164.2700	0.1710	0.1643	0
07/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1796.3100	1829.2400	1.7963	1.8292	0
07/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	102.3400	98.3300	0.1023	0.0983	0
07/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2462.4600	2497.2700	2.4625	2.4973	0
07/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56.1400	54.0100	0.0561	0.0540	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R186 On 06-November-25			Bond Future	8.4635	8.4282	106.1978	106.2350	0
07/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	285.0700	300.0000	0.2851	0.3000	0
07/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	638.2100	615.9300	0.6382	0.6159	0
07/01/2025	R186 On 05-February-26			Bond Future	8.7061	8.6606	102.9046	102.9421	0
07/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	333.6100	350.1400	0.3336	0.3501	0
07/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	561.3700	540.4200	0.5614	0.5404	0
07/01/2025	R202 On 06-February-25			Bond Future	269.1072	269.1387	269.1072	269.1387	971
07/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2317.1600	2348.7200	2.3172	2.3487	0
07/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R202 On 08-May-25			Bond Future	274.5912	274.6228	274.5912	274.6228	269
07/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2281.2200	2312.7600	2.2812	2.3128	0
07/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R202 On 07-August-25			Bond Future	274.8852	274.9168	274.8852	274.9168	0
07/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3285.1600	3316.7900	3.2852	3.3168	0
07/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R202 On 06-November-25			Bond Future	280.2749	280.3059	280.2749	280.3059	0
07/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4634.9300	4665.8700	4.6349	4.6659	0
07/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R202 On 05-February-26			Bond Future	280.3266	280.3556	280.3266	280.3556	0
07/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2506.5500	2535.5800	2.5066	2.5356	0
07/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R209 On 06-February-25			Bond Future	10.5433	10.5290	74.5388	74.6133	14,704
07/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9031.1000	9105.6100	9.0311	9.1056	0
07/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.2100	0.2400	0.0002	0.0002	0
07/01/2025	R209 On 08-May-25			Bond Future	10.6260	10.6113	72.8847	72.9604	6,367
07/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6385.8100	6457.5100	6.3858	6.4575	0
07/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	280.9200	276.8700	0.2809	0.2769	0
07/01/2025	R209 On 07-August-25			Bond Future	10.7151	10.6999	74.3346	74.4116	0
07/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9370.3500	9443.4100	9.3704	9.4434	0
07/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	314.0400	310.0800	0.3140	0.3101	0
07/01/2025	R209 On 06-November-25			Bond Future	10.8178	10.8021	72.6208	72.6989	0
07/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4273.9300	4328.3700	4.2739	4.3284	0
07/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2082.4000	2058.6800	2.0824	2.0587	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R209 On 05-February-26			Bond Future	10.9329	10.9166	73.9977	74.0771	0
07/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3411.5100	3457.4400	3.4115	3.4574	0
07/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3425.6300	3392.2200	3.4256	3.3922	0
07/01/2025	R210 On 06-February-25			Bond Future	244.1110	244.1418	244.1110	244.1418	991
07/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4500.9500	4531.7800	4.5010	4.5318	0
07/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R210 On 08-May-25			Bond Future	245.7301	245.7609	245.7301	245.7609	300
07/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2299.8900	2269.0600	2.2999	2.2691	0
07/01/2025	R210 On 07-August-25			Bond Future	250.6784	250.7090	250.6784	250.7090	0
07/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	2238.3700	2269.0200	2.2384	2.2690	0
07/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R210 On 06-November-25			Bond Future	252.1739	252.2033	252.1739	252.2033	0
07/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	33.8800	63.3300	0.0339	0.0633	0
07/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R210 On 05-February-26			Bond Future	257.0212	257.0502	257.0212	257.0502	0
07/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3921.1700	3950.1600	3.9212	3.9502	0
07/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/01/2025	R213 On 06-February-25			Bond Future	9.4135	9.3990	92.2257	92.2871	100,846
07/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7730.0500	7791.5400	7.7301	7.7915	0
07/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.9300	1.0400	0.0009	0.0010	0
07/01/2025	R213 On 08-May-25			Bond Future	9.4780	9.4628	90.5250	90.5873	0
07/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4380.4200	4438.1300	4.3804	4.4381	0
07/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	245.2100	240.5800	0.2452	0.2406	0
07/01/2025	R213 On 07-August-25			Bond Future	9.5528	9.5367	92.3263	92.3896	0
07/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8003.0400	8064.0400	8.0030	8.0640	0
07/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	143.8100	141.5400	0.1438	0.1415	0
07/01/2025	R213 On 06-November-25			Bond Future	9.6538	9.6369	90.5597	90.6238	0
07/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2910.5500	2953.9700	2.9106	2.9540	0
07/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1420.4600	1399.7500	1.4205	1.3998	0
07/01/2025	R213 On 05-February-26			Bond Future	9.7778	9.7600	92.2783	92.3432	0
07/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2510.7000	2548.8500	2.5107	2.5489	0
07/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2102.6000	2075.8200	2.1026	2.0758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R214 On 06-February-25			Bond Future	10.9294	10.8999	69.7579	69.9222	18,350
07/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4393.6700	4555.2300	4.3937	4.5552	521
07/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	43.3600	40.5800	0.0434	0.0406	0
07/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6799.0300	6963.2300	6.7990	6.9632	521
07/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4.1700	4.0300	0.0042	0.0040	0
07/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8917.6500	9081.9900	8.9177	9.0820	0
07/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.4100	0.4100	0.0004	0.0004	0
07/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12828.5600	12992.9000	12.8286	12.9929	0
07/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
07/01/2025	R214 On 08-May-25			Bond Future	11.0097	10.9793	67.8589	68.0264	3,232
07/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7282.1100	7438.8700	7.2821	7.4389	0
07/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	237.5600	226.8400	0.2376	0.2268	0
07/01/2025	R214 On 07-August-25			Bond Future	11.0962	11.0648	69.2090	69.3796	0
07/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9517.8100	9674.9400	9.5178	9.6749	0
07/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	395.8300	382.3400	0.3958	0.3823	0
07/01/2025	R214 On 06-November-25			Bond Future	11.1961	11.1637	67.2482	67.4219	0
07/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4474.2400	4590.5500	4.4742	4.5906	0
07/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2158.3600	2101.0200	2.1584	2.1010	0
07/01/2025	R214 On 05-February-26			Bond Future	11.3076	11.2741	68.5237	68.7002	0
07/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3450.1400	3546.2800	3.4501	3.5463	0
07/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3701.6000	3621.1600	3.7016	3.6212	0
07/01/2025	R248 On 06-February-25			Bond Future	11.1005	11.0711	84.5352	84.7384	271,827
07/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	16.3300	22.4500	0.0163	0.0225	660
07/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5873.9900	5676.8500	5.8740	5.6769	0
07/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	854.6900	960.4400	0.8547	0.9604	660
07/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1552.8100	1455.3000	1.5528	1.4553	0
07/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4118.8200	4311.4500	4.1188	4.3115	0
07/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	157.9900	147.3600	0.1580	0.1474	660
07/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9920.7700	10124.0100	9.9208	10.1240	0
07/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	1.9900	1.9700	0.0020	0.0020	0
07/01/2025	R248 On 08-May-25			Bond Future	11.1837	11.1534	81.7902	81.9973	30,311
07/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9028.8600	9222.7900	9.0289	9.2228	0
07/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	295.2400	282.0200	0.2952	0.2820	0
07/01/2025	R248 On 07-August-25			Bond Future	11.2731	11.2417	83.4175	83.6285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11873.6400	12068.1400	11.8736	12.0681	0
07/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	490.1700	473.6800	0.4902	0.4737	0
07/01/2025	R248 On 06-November-25			Bond Future	11.3755	11.3430	80.5889	80.8036	0
07/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5346.8000	5486.3600	5.3468	5.4864	0
07/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3000.1600	2924.9900	3.0002	2.9250	0
07/01/2025	R248 On 05-February-26			Bond Future	11.4894	11.4558	82.1167	82.3352	0
07/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4443.2500	4563.6400	4.4433	4.5636	0
07/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4634.0700	4536.0000	4.6341	4.5360	0
07/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0