



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
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	2029 On 07-August-25			Bond Future	138.2727	138.2653	138.2727	138.2653	5,425
09/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	862.6500	855.3300	0.8627	0.8553	0
09/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2029 On 06-November-25			Bond Future	139.4508	139.4430	139.4508	139.4430	0
09/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	339.2400	347.0000	0.3392	0.3470	0
09/06/2025	2029 On 05-February-26			Bond Future	142.0631	142.0548	142.0631	142.0548	0
09/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1953.0900	1944.8300	1.9531	1.9448	0
09/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2029 On 07-May-26			Bond Future	143.2197	143.2110	143.2197	143.2110	0
09/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1399.6800	1390.9500	1.3997	1.3910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2029 On 06-August-26			Bond Future	145.8235	145.8141	145.8235	145.8141	0
09/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1723.4800	1714.0900	1.7235	1.7141	0
09/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2030 On 07-August-25			Bond Future	8.7011	8.6653	97.7058	97.8338	122,742
09/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	753.1500	839.3200	0.7532	0.8393	300
09/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	685.3600	643.5000	0.6854	0.6435	0
09/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2016.1700	2135.3300	2.0162	2.1353	300
09/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	179.6600	170.7900	0.1797	0.1708	0
09/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3900.7400	4028.5600	3.9007	4.0286	0
09/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	27.6200	27.4100	0.0276	0.0274	300
09/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6124.2400	6252.4500	6.1242	6.2525	1,054
09/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2.7100	2.8900	0.0027	0.0029	0
09/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8175.3300	8303.3800	8.1753	8.3034	0
09/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0900	0.1100	0.0001	0.0001	0
09/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11350.0700	11478.1000	11.3501	11.4781	0
09/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
09/06/2025	2030 On 06-November-25			Bond Future	8.7757	8.7375	99.5305	99.6608	0
09/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1012.2500	1086.7500	1.0123	1.0868	300
09/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1202.4100	1146.6700	1.2024	1.1467	0
09/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2065.7000	2167.9800	2.0657	2.1680	300
09/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	565.3400	537.3800	0.5653	0.5374	0
09/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2898.1100	3011.9300	2.8981	3.0119	0
09/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	334.6800	318.2600	0.3347	0.3183	0
09/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4457.5000	4581.8000	4.4575	4.5818	0
09/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	132.7900	126.8500	0.1328	0.1269	300
09/06/2025	2030 On 05-February-26			Bond Future	8.8679	8.8269	97.3632	97.4956	0
09/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2686.0800	2788.6200	2.6861	2.7886	0
09/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	701.7100	671.8900	0.7017	0.6719	0
09/06/2025	2030 On 07-May-26			Bond Future	8.9913	8.9473	99.1330	99.2675	0
09/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2338.2900	2429.8400	2.3383	2.4298	0
09/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1132.7500	1089.8300	1.1328	1.0898	0
09/06/2025	2030 On 06-August-26			Bond Future	9.1508	9.1031	96.9009	97.0374	0
09/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1814.3400	1893.2300	1.8143	1.8932	0

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09/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1617.1700	1559.5100	1.6172	1.5595	0
09/06/2025	2032 On 07-August-25			Bond Future	9.4241	9.3733	97.3067	97.5443	124,963
09/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1002.7700	1149.6700	1.0028	1.1497	300
09/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1115.4200	1024.6900	1.1154	1.0247	0
09/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2567.4200	2776.2000	2.5674	2.7762	300
09/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	374.2200	345.3700	0.3742	0.3454	0
09/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5325.7200	5560.3500	5.3257	5.5604	0
09/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	65.6900	62.6900	0.0657	0.0627	300
09/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11175.6200	11413.2800	11.1756	11.4133	0
09/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.2700	0.3000	0.0003	0.0003	0
09/06/2025	2032 On 06-November-25			Bond Future	9.5196	9.4662	94.9636	95.2055	0
09/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1339.2800	1467.9500	1.3393	1.4680	300
09/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1882.4300	1769.2000	1.8824	1.7692	0
09/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2663.5300	2842.0200	2.6635	2.8420	300
09/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	960.8900	897.4800	0.9609	0.8975	0
09/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4411.8700	4623.5400	4.4119	4.6235	0
09/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	444.1800	413.9500	0.4442	0.4140	0
09/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6167.2000	6394.9300	6.1672	6.3949	0
09/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	212.1300	197.9600	0.2121	0.1980	300
09/06/2025	2032 On 05-February-26			Bond Future	9.6285	9.5723	96.7194	96.9655	0
09/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3466.4000	3646.6100	3.4664	3.6466	0
09/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1177.4600	1111.5600	1.1775	1.1116	0
09/06/2025	2032 On 07-May-26			Bond Future	9.7528	9.6936	94.3185	94.5688	0
09/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3254.4000	3421.6300	3.2544	3.4216	0
09/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1639.4500	1556.3800	1.6395	1.5564	0
09/06/2025	2032 On 06-August-26			Bond Future	9.8991	9.8365	96.0079	96.2623	0
09/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3064.4500	3219.9000	3.0645	3.2199	0
09/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2173.9700	2075.0300	2.1740	2.0750	0
09/06/2025	2033 On 07-August-25			Bond Future	130.7309	130.4967	130.7309	130.4967	1,648
09/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	2080.8800	1846.6600	2.0809	1.8467	0
09/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2033 On 06-November-25			Bond Future	131.6657	131.4268	131.6657	131.4268	5,288
09/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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09/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1474.2600	1713.1700	1.4743	1.7132	0
09/06/2025	2033 On 05-February-26			Bond Future	134.1324	133.8885	134.1324	133.8885	0
09/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1252.3500	1008.5300	1.2524	1.0085	0
09/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2033 On 07-May-26			Bond Future	135.0405	134.7919	135.0405	134.7919	0
09/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	119.5100	368.0700	0.1195	0.3681	0
09/06/2025	2033 On 06-August-26			Bond Future	137.4957	137.2421	137.4957	137.2421	0
09/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3245.6900	2992.0900	3.2457	2.9921	0
09/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2037 On 07-August-25			Bond Future	10.7111	10.6303	85.8664	86.3412	139,306
09/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	461.6900	619.9300	0.4617	0.6199	2,541
09/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2671.3300	2354.7700	2.6713	2.3548	0
09/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	767.5700	982.3500	0.7676	0.9824	300
09/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2015.0500	1755.0300	2.0151	1.7550	0
09/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	884.4700	1117.0400	0.8845	1.1170	2,341
09/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1834.2700	1592.0400	1.8343	1.5920	0
09/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1120.4000	1384.3300	1.1204	1.3843	200
09/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1537.9300	1327.0600	1.5379	1.3271	0
09/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2365.7500	2734.5000	2.3658	2.7345	300
09/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	699.0500	593.0000	0.6991	0.5930	0
09/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2655.1400	3039.2100	2.6551	3.0392	0
09/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	591.3500	500.6200	0.5914	0.5006	2,541
09/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4252.2100	4689.1700	4.2522	4.6892	0
09/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	241.8500	204.0100	0.2419	0.2040	2,541
09/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4397.4400	4837.3500	4.3974	4.8374	7,500
09/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	223.1900	188.3000	0.2232	0.1883	7,500
09/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6236.5100	6699.5200	6.2365	6.6995	0
09/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	78.4900	66.7000	0.0785	0.0667	2,541
09/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6286.9300	6750.3000	6.2869	6.7503	0
09/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	76.2400	64.8100	0.0762	0.0648	300
09/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8000.0400	8471.0600	8.0000	8.4711	0
09/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	27.6000	23.8200	0.0276	0.0238	2,541
09/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12094.9100	12569.6200	12.0949	12.5696	0

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09/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1.0600	0.9700	0.0011	0.0010	0
09/06/2025	2037 On 06-November-25			Bond Future	10.8223	10.7383	87.4699	87.9534	0
09/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1281.1200	1489.2000	1.2811	1.4892	300
09/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3157.7200	2882.2900	3.1577	2.8823	0
09/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2741.5300	3053.7600	2.7415	3.0538	300
09/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1730.6500	1559.3700	1.7307	1.5594	0
09/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5214.4300	5616.9600	5.2144	5.6170	0
09/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	751.2200	670.2400	0.7512	0.6702	0
09/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7573.8600	8017.7400	7.5739	8.0177	0
09/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	357.7500	318.1200	0.3578	0.3181	300
09/06/2025	2037 On 05-February-26			Bond Future	10.9450	10.8576	84.8289	85.3211	0
09/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1883.3500	2110.9100	1.8834	2.1109	1,930
09/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3561.8300	3297.1600	3.5618	3.2972	0
09/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2569.2300	2839.6900	2.5692	2.8397	1,970
09/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2822.1500	2600.3800	2.8222	2.6004	0
09/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3527.2200	3844.2800	3.5272	3.8443	0
09/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2111.9900	1936.8200	2.1120	1.9368	0
09/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4089.7100	4428.8300	4.0897	4.4288	0
09/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1803.3000	1650.1900	1.8033	1.6502	1,930
09/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4235.2200	4579.5300	4.2352	4.5795	1,030
09/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1732.9900	1585.0700	1.7330	1.5851	0
09/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6017.4300	6412.1200	6.0174	6.4121	0
09/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1088.8600	991.3200	1.0889	0.9913	1,930
09/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7722.0500	8148.5600	7.7221	8.1486	0
09/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	714.3800	648.6600	0.7144	0.6487	1,970
09/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9696.0500	10146.7200	9.6961	10.1467	0
09/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	445.2500	403.6900	0.4453	0.4037	1,030
09/06/2025	2037 On 07-May-26			Bond Future	11.0828	10.9920	86.3702	86.8711	0
09/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2844.5700	3106.6800	2.8446	3.1067	142
09/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3578.2700	3339.4900	3.5783	3.3395	0
09/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3965.2800	4276.6800	3.9653	4.2767	0
09/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2676.9400	2487.4500	2.6769	2.4875	0
09/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7936.3900	8349.9400	7.9364	8.3499	0
09/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1113.8100	1026.4700	1.1138	1.0265	142

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09/06/2025	2037 On 06-August-26			Bond Future	11.2391	11.1444	83.6578	84.1674	0
09/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5078.6100	5415.4100	5.0786	5.4154	0
09/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2607.7700	2434.9800	2.6078	2.4350	0
09/06/2025	2038 On 07-August-25			Bond Future	139.1761	138.7286	139.1761	138.7286	2,397
09/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	383.8900	831.3800	0.3839	0.8314	0
09/06/2025	2038 On 06-November-25			Bond Future	141.8096	141.3534	141.8096	141.3534	440
09/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2070.4300	2526.6300	2.0704	2.5266	0
09/06/2025	2038 On 05-February-26			Bond Future	142.2985	141.8335	142.2985	141.8335	0
09/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	901.4900	1366.5100	0.9015	1.3665	0
09/06/2025	2038 On 07-May-26			Bond Future	144.9203	144.4464	144.9203	144.4464	0
09/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	390.3400	0.0000	0.3903	0.0000	0
09/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	83.5800	0.0000	0.0836	0
09/06/2025	2038 On 06-August-26			Bond Future	145.3525	144.8696	145.3525	144.8696	0
09/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	632.5300	149.6400	0.6325	0.1496	0
09/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2040 On 07-August-25			Bond Future	11.0834	11.0130	85.4360	85.8838	57,022
09/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	692.8600	876.0700	0.6929	0.8761	400
09/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2515.3700	2250.7200	2.5154	2.2507	0
09/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	927.8900	1144.5800	0.9279	1.1446	680
09/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2100.8600	1869.6900	2.1009	1.8697	0
09/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1205.5200	1454.9000	1.2055	1.4549	0
09/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1736.1100	1537.6300	1.7361	1.5376	0
09/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1525.0600	1805.3300	1.5251	1.8053	0
09/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1420.3400	1252.7500	1.4203	1.2528	0
09/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1883.6600	2192.3000	1.8837	2.1923	0
09/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1150.6100	1011.3900	1.1506	1.0114	680
09/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2704.0100	3060.0400	2.7040	3.0600	400
09/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	734.8800	643.0500	0.7349	0.6431	0
09/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3157.1300	3531.9700	3.1571	3.5320	0
09/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	580.0700	507.0500	0.5801	0.5071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4126.8200	4530.2400	4.1268	4.5302	0
09/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	353.7100	309.2700	0.3537	0.3093	0
09/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5679.0200	6107.5600	5.6790	6.1076	0
09/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	160.1000	140.7800	0.1601	0.1408	400
09/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7812.1300	8254.4800	7.8121	8.2545	0
09/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	52.1700	46.6600	0.0522	0.0467	0
09/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8873.9700	9319.0500	8.8740	9.3191	0
09/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	29.2600	26.4800	0.0293	0.0265	0
09/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12415.7500	12863.5100	12.4158	12.8635	0
09/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2.0300	1.9300	0.0020	0.0019	0
09/06/2025	2040 On 06-November-25			Bond Future	11.1976	11.1245	87.0315	87.4875	1,568
09/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4853.3600	5218.0100	4.8534	5.2180	0
09/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	995.3900	904.0600	0.9954	0.9041	0
09/06/2025	2040 On 05-February-26			Bond Future	11.3226	11.2468	84.1318	84.5960	0
09/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3561.1600	3850.1600	3.5612	3.8502	0
09/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2549.7600	2374.5300	2.5498	2.3745	0
09/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4806.8100	5137.9500	4.8068	5.1380	475
09/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1853.9300	1720.8400	1.8539	1.7208	0
09/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10950.5300	11381.0700	10.9505	11.3811	0
09/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	425.4400	391.7500	0.4254	0.3918	475
09/06/2025	2040 On 07-May-26			Bond Future	11.4611	11.3824	85.6602	86.1325	0
09/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1490.3800	1651.1600	1.4904	1.6512	1,460
09/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6225.7300	5914.1400	6.2257	5.9141	0
09/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2470.2500	2690.4900	2.4703	2.6905	820
09/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4545.1100	4292.9800	4.5451	4.2930	0
09/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4177.9200	4470.5000	4.1779	4.4705	0
09/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2943.8500	2764.0600	2.9439	2.7641	0
09/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4352.8600	4651.3400	4.3529	4.6513	0
09/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2827.4100	2653.5200	2.8274	2.6535	1,460
09/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5498.7300	5830.7900	5.4987	5.8308	0
09/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2200.5900	2060.2800	2.2006	2.0603	820
09/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6241.8500	6591.8600	6.2419	6.5919	0
09/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1885.3700	1763.0100	1.8854	1.7630	1,460
09/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7502.6500	7877.8000	7.5027	7.8778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1463.8500	1366.6300	1.4639	1.3666	820
09/06/2025	2040 On 06-August-26			Bond Future	11.6166	11.5347	82.6841	83.1646	0
09/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5953.9500	6282.7300	5.9540	6.2827	0
09/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2703.7300	2551.9500	2.7037	2.5520	0
09/06/2025	2044 On 07-August-25			Bond Future	11.3584	11.2726	80.2988	80.8530	40,909
09/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	110.8000	175.5900	0.1108	0.1756	9,000
09/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5016.5200	4527.1800	5.0165	4.5272	0
09/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1264.7300	1577.0600	1.2647	1.5771	9,000
09/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1641.3700	1399.5700	1.6414	1.3996	0
09/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3526.9400	4002.7000	3.5269	4.0027	0
09/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	466.7500	388.3800	0.4668	0.3884	9,000
09/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5313.2400	5835.6400	5.3132	5.8356	0
09/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	187.6600	155.9300	0.1877	0.1559	5,600
09/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11267.4400	11820.7300	11.2674	11.8207	0
09/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	6.6000	5.7600	0.0066	0.0058	0
09/06/2025	2044 On 06-November-25			Bond Future	11.4723	11.3834	81.7984	82.3627	71,579
09/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3923.8600	4333.6300	3.9239	4.3336	0
09/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1414.2400	1259.6400	1.4142	1.2596	0
09/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4433.0100	4863.0200	4.4330	4.8630	0
09/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1208.9600	1074.6000	1.2090	1.0746	5,800
09/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5319.5700	5778.5000	5.3196	5.7785	0
09/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	928.3800	822.9400	0.9284	0.8229	5,600
09/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5547.1700	6012.4400	5.5472	6.0124	0
09/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	868.7200	769.6200	0.8687	0.7696	5,800
09/06/2025	2044 On 05-February-26			Bond Future	11.5963	11.5042	78.9271	79.5017	0
09/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2953.5700	3272.8800	2.9536	3.2729	0
09/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3179.1100	2923.8500	3.1791	2.9239	0
09/06/2025	2044 On 07-May-26			Bond Future	11.7324	11.6368	80.3608	80.9456	0
09/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3802.0600	4141.7200	3.8021	4.1417	0
09/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3392.9700	3147.8600	3.3930	3.1479	0
09/06/2025	2044 On 06-August-26			Bond Future	11.8843	11.7849	77.4150	78.0100	0
09/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5860.3100	6262.7100	5.8603	6.2627	0
09/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2774.9300	2582.3300	2.7749	2.5823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	2046 On 07-August-25			Bond Future	119.5180	119.9470	119.5180	119.9470	12,424
09/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	827.9600	1256.9600	0.8280	1.2570	0
09/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2046 On 06-November-25			Bond Future	119.5192	119.9563	119.5192	119.9563	7,518
09/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5890.7800	5453.7500	5.8908	5.4538	0
09/06/2025	2046 On 05-February-26			Bond Future	121.7580	122.2027	121.7580	122.2027	0
09/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	107.9500	552.7400	0.1080	0.5527	0
09/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2046 On 07-May-26			Bond Future	121.7044	122.1572	121.7044	122.1572	0
09/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3245.6000	2792.8000	3.2456	2.7928	0
09/06/2025	2046 On 06-August-26			Bond Future	123.9154	124.3762	123.9154	124.3762	0
09/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1535.4000	1996.1600	1.5354	1.9962	0
09/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 07-August-25			Bond Future	117.9724	117.9642	117.9724	117.9642	10,256
09/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1917.5800	1925.8400	1.9176	1.9258	0
09/06/2025	2050 On 06-November-25			Bond Future	120.2047	120.1961	120.2047	120.1961	4,109
09/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	4215.2800	4223.8700	4.2153	4.2239	0
09/06/2025	2050 On 05-February-26			Bond Future	120.0416	120.0325	120.0416	120.0325	0
09/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2778.3600	2787.4600	2.7784	2.7875	0
09/06/2025	2050 On 07-May-26			Bond Future	122.2532	122.2437	122.2532	122.2437	0
09/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1816.7700	1826.2600	1.8168	1.8263	0
09/06/2025	2050 On 06-August-26			Bond Future	122.0210	122.0111	122.0210	122.0111	0
09/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	1248.9800	1258.8900	1.2490	1.2589	0
09/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	8608 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
09/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	AL37 On 07-August-25			Index Future	1143.4580		1145.5010	1143.4580	1,145.5010	0
09/06/2025	AL37 On 06-November-25			Index Future	1164.8220		1166.8970	1164.8220	1,166.8970	0
09/06/2025	AL37 On 05-February-26			Index Future	1186.3800		1188.4830	1186.3800	1,188.4830	0
09/06/2025	AL37 On 07-May-26			Index Future	1207.9950		1210.1260	1207.9950	1,210.1260	0
09/06/2025	AL37 On 06-August-26			Index Future	1229.4820		1231.6390	1229.4820	1,231.6390	0
09/06/2025	AL7T On 07-August-25			Index Future	1374.8170		1381.1260	1374.8170	1,381.1260	0
09/06/2025	AL7T On 06-November-25			Index Future	1400.5030		1406.9230	1400.5030	1,406.9230	0
09/06/2025	AL7T On 05-February-26			Index Future	1426.4230		1432.9500	1426.4230	1,432.9500	0
09/06/2025	AL7T On 07-May-26			Index Future	1452.4110		1459.0450	1452.4110	1,459.0450	0
09/06/2025	AL7T On 06-August-26			Index Future	1478.2450		1484.9820	1478.2450	1,484.9820	0
09/06/2025	ALBI On 07-August-25			Index Future	1172.5150		1176.9160	1172.5150	1,176.9160	77
09/06/2025	ALBI On 06-November-25			Index Future	1194.4220		1198.8980	1194.4220	1,198.8980	0
09/06/2025	ALBI On 05-February-26			Index Future	1216.5270		1221.0770	1216.5270	1,221.0770	0
09/06/2025	ALBI On 07-May-26			Index Future	1238.6910		1243.3130	1238.6910	1,243.3130	0
09/06/2025	ALBI On 06-August-26			Index Future	1260.7240		1265.4160	1260.7240	1,265.4160	0
09/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
09/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/06/2025	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
09/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	ES33 On 07-August-25			Bond Future	10.8887	10.8180	85.1165	85.4465	0
09/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11311.8600	11641.9200	11.3119	11.6419	0
09/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES33 On 06-November-25			Bond Future	11.0326	10.9587	82.9324	83.2685	0
09/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4282.1400	4618.2700	4.2821	4.6183	0
09/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES33 On 05-February-26			Bond Future	11.1943	11.1168	84.4852	84.8274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1289.7600	1631.9300	1.2898	1.6319	0
09/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES33 On 07-May-26			Bond Future	11.3674	11.2862	82.2460	82.5942	0
09/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1365.4100	1713.6300	1.3654	1.7136	0
09/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES33 On 06-August-26			Bond Future	11.5624	11.4772	83.7373	84.0915	0
09/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1868.6600	2222.8800	1.8687	2.2229	0
09/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES42 On 07-August-25			Bond Future	11.5906	11.5049	79.8988	80.4168	0
09/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11626.6700	12144.6300	11.6267	12.1446	0
09/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES42 On 06-November-25			Bond Future	11.7174	11.6284	77.1457	77.6733	0
09/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3811.7600	4339.4000	3.8118	4.3394	0
09/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES42 On 05-February-26			Bond Future	11.8518	11.7594	78.5895	79.1267	0
09/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	527.0200	0.0000	0.5270	0
09/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	10.2400	0.0000	0.0102	0.0000	0
09/06/2025	ES42 On 07-May-26			Bond Future	11.9983	11.9024	75.7715	76.3184	0
09/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1130.0800	1677.0200	1.1301	1.6770	0
09/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	ES42 On 06-August-26			Bond Future	12.1555	12.0558	77.1431	77.6996	0
09/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2668.7300	3225.3100	2.6687	3.2253	0
09/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GOVI On 07-August-25			GOVI	1154.3730	1158.5270	1154.3730	1,158.5270	608
09/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1433730.0000	1475270.0000	143.3730	147.5270	0
09/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GOVI On 06-November-25			GOVI	1175.9420	1180.1660	1175.9420	1,180.1660	0
09/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	639420.0000	681660.0000	63.9420	68.1660	0
09/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GOVI On 05-February-26			GOVI	1197.7050	1201.9990	1197.7050	1,201.9990	0
09/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	477050.0000	519990.0000	47.7050	51.9990	0
09/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GOVI On 07-May-26			GOVI	1219.5260	1223.8870	1219.5260	1,223.8870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	425260.0000	468870.0000	42.5260	46.8870	0
09/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GOVI On 06-August-26			GOVI	1241.2180	1245.6450	1241.2180	1,245.6450	0
09/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	522180.0000	566450.0000	52.2180	56.6450	0
09/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/06/2025	IGOV On 07-August-25			Index Future	380.9660	380.7570	380.9660	380.7570	724
09/06/2025	IGOV On 06-November-25			Index Future	388.1770	387.9610	388.1770	387.9610	8
09/06/2025	IGOV On 05-February-26			Index Future	395.4520	395.2290	395.4520	395.2290	0
09/06/2025	IGOV On 07-May-26			Index Future	402.7460	402.5150	402.7460	402.5150	0
09/06/2025	IGOV On 06-August-26			Index Future	409.9980	409.7580	409.9980	409.7580	0
09/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/06/2025	R033 On 07-August-25			Bond Future	9.6165	9.5711	105.6789	105.9244	7,026
09/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	3988.9200	4221.3900	3.9889	4.2214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	232.6200	219.5700	0.2326	0.2196	0
09/06/2025	R033 On 06-November-25			Bond Future	9.7152	9.6675	102.6097	102.8596	0
09/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3913.0600	4117.4700	3.9131	4.1175	0
09/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	758.8500	713.3600	0.7589	0.7134	0
09/06/2025	R033 On 05-February-26			Bond Future	9.8262	9.7762	104.5067	104.7609	0
09/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4456.6900	4652.8100	4.4567	4.6528	0
09/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1159.8000	1101.6800	1.1598	1.1017	0
09/06/2025	R033 On 07-May-26			Bond Future	9.9516	9.8990	101.3635	101.6221	0
09/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	3971.5900	4148.0400	3.9716	4.1480	0
09/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1896.3000	1814.1800	1.8963	1.8142	0
09/06/2025	R033 On 06-August-26			Bond Future	10.0965	10.0412	103.1783	103.4411	0
09/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3391.0400	3548.7000	3.3910	3.5487	0
09/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2667.0100	2561.8300	2.6670	2.5618	0
09/06/2025	R035 On 07-August-25			Bond Future	10.2020	10.1260	95.9900	96.4238	86,387
09/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	979.1500	1206.0900	0.9792	1.2061	300
09/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1676.7300	1469.8600	1.6767	1.4699	0
09/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1990.8600	2307.4800	1.9909	2.3075	0
09/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	873.7300	756.5400	0.8737	0.7565	50
09/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2700.7100	3054.6100	2.7007	3.0546	300
09/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	583.6500	503.7400	0.5837	0.5037	0
09/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4127.6500	4524.7000	4.1277	4.5247	0
09/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	269.1000	232.3400	0.2691	0.2323	8,500
09/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6066.3900	6488.1900	6.0664	6.4882	0
09/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	94.2400	82.2300	0.0942	0.0822	17,500
09/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6264.3100	6687.4600	6.2643	6.6875	0
09/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	84.5800	73.9200	0.0846	0.0739	300
09/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12618.8700	13052.6500	12.6189	13.0527	0
09/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.5900	0.5600	0.0006	0.0006	0
09/06/2025	R035 On 06-November-25			Bond Future	10.3108	10.2316	93.2796	93.7213	10,086
09/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	758.7300	901.1900	0.7587	0.9012	250
09/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3830.7100	3531.4100	3.8307	3.5314	0
09/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1016.8000	1188.2200	1.0168	1.1882	2,000
09/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3280.5400	3010.2000	3.2805	3.0102	0
09/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1396.5000	1603.5200	1.3965	1.6035	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2691.0700	2456.3300	2.6911	2.4563	0
09/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1573.8100	1795.2700	1.5738	1.7953	0
09/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2473.1700	2252.8700	2.4732	2.2529	250
09/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2331.3400	2603.3600	2.3313	2.6034	2,000
09/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1782.2300	1612.4900	1.7822	1.6125	0
09/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2428.2300	2705.6700	2.4282	2.7057	2,000
09/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1713.9300	1549.6100	1.7139	1.5496	0
09/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2627.1400	2915.1100	2.6271	2.9151	0
09/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1583.6800	1429.8900	1.5837	1.4299	250
09/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2903.8300	3205.1800	2.9038	3.2052	300
09/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1423.9500	1283.5400	1.4240	1.2835	0
09/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3265.5000	3582.4500	3.2655	3.5825	0
09/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1244.0300	1119.2200	1.2440	1.1192	8,500
09/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4276.3800	4627.9900	4.2764	4.6280	2,000
09/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	867.0100	776.8600	0.8670	0.7769	0
09/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4317.0900	4669.8700	4.3171	4.6699	250
09/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	854.9200	765.9400	0.8549	0.7659	0
09/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5364.6600	5742.8700	5.3647	5.7429	0
09/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	596.0700	532.5200	0.5961	0.5325	0
09/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6371.9700	6767.8600	6.3720	6.7679	0
09/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	424.3400	378.4700	0.4243	0.3785	2,000
09/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6461.1200	6858.3000	6.4611	6.8583	0
09/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	411.9900	367.4100	0.4120	0.3674	250
09/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7451.2500	7860.7600	7.4513	7.8608	0
09/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	296.2000	263.9500	0.2962	0.2640	300
09/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8728.7800	9149.4400	8.7288	9.1494	0
09/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	193.9400	172.8400	0.1939	0.1728	250
09/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	8911.9500	9333.8700	8.9120	9.3339	0
09/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	182.4900	162.6500	0.1825	0.1627	2,000
09/06/2025	R035 On 05-February-26			Bond Future	10.4325	10.3498	95.0045	95.4542	0
09/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2622.3400	2876.7300	2.6223	2.8767	2,000
09/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2581.6600	2386.3800	2.5817	2.3864	0
09/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3744.7900	4047.3100	3.7448	4.0473	0
09/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1834.7800	1687.6300	1.8348	1.6876	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4274.3600	4594.8300	4.2744	4.5948	2,000
09/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1578.8500	1449.6500	1.5789	1.4497	0
09/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4493.0900	4820.2600	4.4931	4.8203	0
09/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1485.9600	1363.4600	1.4860	1.3635	0
09/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10344.3800	10767.3200	10.3444	10.7673	0
09/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	280.7600	254.0300	0.2808	0.2540	2,000
09/06/2025	R035 On 07-May-26			Bond Future	10.5597	10.4734	92.2288	92.6863	0
09/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3971.4300	4262.8700	3.9714	4.2629	0
09/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2402.9600	2236.8800	2.4030	2.2369	0
09/06/2025	R035 On 06-August-26			Bond Future	10.7050	10.6148	93.8811	94.3465	0
09/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4431.3100	4727.3500	4.4313	4.7274	0
09/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2630.9800	2461.5800	2.6310	2.4616	0
09/06/2025	R038 On 07-August-25			Bond Future	10.7756	10.6999	104.6308	105.1519	6,513
09/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3616.7300	4062.8800	3.6167	4.0629	0
09/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	506.5900	431.6200	0.5066	0.4316	0
09/06/2025	R038 On 06-November-25			Bond Future	10.8942	10.8154	101.1006	101.6313	0
09/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2788.3600	3112.9300	2.7884	3.1129	1,770
09/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2215.1000	2009.0000	2.2151	2.0090	0
09/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3860.8800	4237.4000	3.8609	4.2374	0
09/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1579.7100	1425.5600	1.5797	1.4256	0
09/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9338.1400	9832.6400	9.3381	9.8326	0
09/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	344.5400	308.3700	0.3445	0.3084	1,770
09/06/2025	R038 On 05-February-26			Bond Future	11.0227	10.9406	102.9696	103.5097	0
09/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4736.9900	5110.5600	4.7370	5.1106	0
09/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2052.7000	1886.1100	2.0527	1.8861	0
09/06/2025	R038 On 07-May-26			Bond Future	11.1622	11.0767	99.3569	99.9066	0
09/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4578.0300	4920.7900	4.5780	4.9208	0
09/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3070.3400	2863.4300	3.0703	2.8634	0
09/06/2025	R038 On 06-August-26			Bond Future	11.3165	11.2274	101.1350	101.6942	0
09/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5813.1400	6181.2300	5.8131	6.1812	0
09/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	3035.0600	2843.9700	3.0351	2.8440	0
09/06/2025	R053 On 07-August-25			Bond Future	11.2299	11.1389	107.5711	108.3710	22,800
09/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14747.8600	15546.1500	14.7479	15.5462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	10.8500	9.1900	0.0109	0.0092	0
09/06/2025	R053 On 06-November-25			Bond Future	11.3384	11.2440	103.7177	104.5323	0
09/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5390.2200	5984.4800	5.3902	5.9845	0
09/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1886.8500	1666.4500	1.8869	1.6665	0
09/06/2025	R053 On 05-February-26			Bond Future	11.4541	11.3562	105.6349	106.4644	0
09/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4330.9100	4810.3500	4.3309	4.8104	0
09/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4029.7500	3679.7700	4.0298	3.6798	0
09/06/2025	R053 On 07-May-26			Bond Future	11.5778	11.4762	101.6935	102.5377	0
09/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5336.3000	5837.1000	5.3363	5.8371	0
09/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4417.9900	4074.5600	4.4180	4.0746	0
09/06/2025	R053 On 06-August-26			Bond Future	11.7125	11.6069	103.5130	104.3720	0
09/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8182.7900	8767.0100	8.1828	8.7670	0
09/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3781.1100	3506.2900	3.7811	3.5063	0
09/06/2025	R186 On 07-August-25			Bond Future	7.9017	7.8798	104.7557	104.7840	179,920
09/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1689.5700	1718.0000	1.6896	1.7180	1,983
09/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1.0700	1.1700	0.0011	0.0012	0
09/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2268.7500	2297.1100	2.2688	2.2971	0
09/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1800	0.2100	0.0002	0.0002	0
09/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	2980.9200	3009.2600	2.9809	3.0093	0
09/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,983
09/06/2025	R186 On 06-November-25			Bond Future	7.9779	7.9510	106.7126	106.7412	7,266
09/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	349.7300	369.6200	0.3497	0.3696	0
09/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	188.0800	179.3200	0.1881	0.1793	0
09/06/2025	R186 On 05-February-26			Bond Future	8.1294	8.0946	103.3813	103.4102	0
09/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	455.6100	475.7000	0.4556	0.4757	0
09/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	206.6800	197.8800	0.2067	0.1979	0
09/06/2025	R186 On 07-May-26			Bond Future	8.4679	8.4186	105.2611	105.2902	0
09/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	346.6600	364.9000	0.3467	0.3649	0
09/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	215.5500	204.6700	0.2156	0.2047	0
09/06/2025	R186 On 06-August-26			Bond Future	9.3221	9.2394	101.8426	101.8719	0
09/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	80.1700	89.3000	0.0802	0.0893	0
09/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	346.8600	326.7300	0.3469	0.3267	0
09/06/2025	R202 On 07-August-25			Bond Future	269.3820	268.8827	269.3820	268.8827	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2217.9900	2717.3000	2.2180	2.7173	0
09/06/2025	R202 On 06-November-25			Bond Future	274.4795	273.9701	274.4795	273.9701	460
09/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1160.5000	1669.9200	1.1605	1.6699	0
09/06/2025	R202 On 05-February-26			Bond Future	274.2811	273.7619	274.2811	273.7619	0
09/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3538.8800	4058.1400	3.5389	4.0581	0
09/06/2025	R202 On 07-May-26			Bond Future	279.3355	278.8059	279.3355	278.8059	0
09/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1785.5100	1255.8700	1.7855	1.2559	0
09/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R202 On 06-August-26			Bond Future	278.9854	278.4456	278.9854	278.4456	0
09/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	125.3700	0.0000	0.1254	0.0000	0
09/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	414.4100	0.0000	0.4144	0
09/06/2025	R209 On 07-August-25			Bond Future	10.4657	10.3950	75.6056	75.9711	11,125
09/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10328.3700	10693.8000	10.3284	10.6938	0
09/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1.0300	0.9800	0.0010	0.0010	0
09/06/2025	R209 On 06-November-25			Bond Future	10.5690	10.4957	73.8658	74.2379	6,367
09/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4206.4200	4508.7700	4.2064	4.5088	0
09/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	769.8800	700.0700	0.7699	0.7001	0
09/06/2025	R209 On 05-February-26			Bond Future	10.6815	10.6054	75.2315	75.6104	0
09/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3100.1300	3344.6800	3.1001	3.3447	0
09/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1880.4500	1746.1400	1.8805	1.7461	0
09/06/2025	R209 On 07-May-26			Bond Future	10.8039	10.7249	73.4483	73.8338	0
09/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3570.0800	3813.9800	3.5701	3.8140	0
09/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2291.6000	2150.0000	2.2916	2.1500	0
09/06/2025	R209 On 06-August-26			Bond Future	10.9404	10.8582	74.7640	75.1562	0
09/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4397.7200	4656.5300	4.3977	4.6565	0
09/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2300.2100	2166.8100	2.3002	2.1668	0
09/06/2025	R210 On 07-August-25			Bond Future	249.3041	249.1264	249.3041	249.1264	967
09/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	864.1300	686.4200	0.8641	0.6864	0
09/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R210 On 06-November-25			Bond Future	250.5954	250.4139	250.5954	250.4139	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1544.6300	1726.1300	1.5446	1.7261	0
09/06/2025	R210 On 05-February-26			Bond Future	255.2895	255.1039	255.2895	255.1039	0
09/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2189.5300	2003.9000	2.1895	2.0039	0
09/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R210 On 07-May-26			Bond Future	256.5121	256.3226	256.5121	256.3226	0
09/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1112.0900	922.6400	1.1121	0.9226	0
09/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R210 On 06-August-26			Bond Future	261.1744	260.9805	261.1744	260.9805	0
09/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1334.3500	1140.5300	1.3344	1.1405	0
09/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/06/2025	R213 On 07-August-25			Bond Future	9.0922	9.0464	94.1665	94.3522	17,703
09/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9699.5700	9885.2200	9.6996	9.8852	0
09/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.1000	0.1100	0.0001	0.0001	0
09/06/2025	R213 On 06-November-25			Bond Future	9.1823	9.1338	92.3735	92.5624	77,823
09/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3682.1600	3847.6100	3.6822	3.8476	0
09/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	378.2800	354.8100	0.3783	0.3548	0
09/06/2025	R213 On 05-February-26			Bond Future	9.2891	9.2377	94.0819	94.2740	0
09/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3107.4600	3252.5200	3.1075	3.2525	0
09/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	895.7800	848.7100	0.8958	0.8487	0
09/06/2025	R213 On 07-May-26			Bond Future	9.4062	9.3517	92.2413	92.4367	0
09/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2731.5400	2862.9800	2.7315	2.8630	0
09/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1335.0200	1271.0800	1.3350	1.2711	0
09/06/2025	R213 On 06-August-26			Bond Future	9.5493	9.4913	93.8950	94.0936	0
09/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2370.6700	2488.2400	2.3707	2.4882	0
09/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1891.7900	1810.7900	1.8918	1.8108	0
09/06/2025	R214 On 07-August-25			Bond Future	10.9962	10.9103	69.7555	70.2301	6,556
09/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9672.7400	10146.7800	9.6727	10.1468	0
09/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	4.2600	3.6900	0.0043	0.0037	0
09/06/2025	R214 On 06-November-25			Bond Future	11.1010	11.0123	67.7602	68.2435	31,299
09/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3819.0400	4190.2100	3.8190	4.1902	0
09/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	991.2000	879.0000	0.9912	0.8790	0
09/06/2025	R214 On 05-February-26			Bond Future	11.2152	11.1233	69.0132	69.5053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2724.7600	3010.6800	2.7248	3.0107	0
09/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2486.7000	2280.4900	2.4867	2.2805	0
09/06/2025	R214 On 07-May-26			Bond Future	11.3319	11.2369	66.9698	67.4707	0
09/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3590.0900	3898.4700	3.5901	3.8985	0
09/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2563.7000	2371.1800	2.5637	2.3712	0
09/06/2025	R214 On 06-August-26			Bond Future	11.4614	11.3629	68.1697	68.6793	0
09/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4974.0500	5316.1400	4.9741	5.3161	0
09/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2430.1900	2262.6600	2.4302	2.2627	0
09/06/2025	R248 On 07-August-25			Bond Future	11.3315	11.2457	83.0272	83.6021	207,492
09/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11003.8000	11577.2300	11.0038	11.5772	0
09/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	10.6100	9.1800	0.0106	0.0092	0
09/06/2025	R248 On 06-November-25			Bond Future	11.4441	11.3551	80.1380	80.7235	18,439
09/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3558.7500	3962.9800	3.5588	3.9630	0
09/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1662.9500	1481.7600	1.6630	1.4818	0
09/06/2025	R248 On 05-February-26			Bond Future	11.5663	11.4741	81.6198	82.2159	0
09/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2790.5800	3107.5800	2.7906	3.1076	0
09/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3478.2600	3199.2200	3.4783	3.1992	0
09/06/2025	R248 On 07-May-26			Bond Future	11.6908	11.5952	78.6638	79.2704	260
09/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3851.9000	4199.0500	3.8519	4.1991	0
09/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3668.4400	3408.9800	3.6684	3.4090	0
09/06/2025	R248 On 06-August-26			Bond Future	11.8285	11.7292	80.0724	80.6896	0
09/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6134.6300	6552.1600	6.1346	6.5522	0
09/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2911.4900	2711.7600	2.9115	2.7118	0
09/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0