



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
20/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	2029 On 07-August-25			Bond Future	138.6578	138.5285	138.6578	138.5285	5,425
20/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1247.8100	1118.4700	1.2478	1.1185	0
20/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2029 On 06-November-25			Bond Future	139.8736	139.7280	139.8736	139.7280	0
20/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	83.5500	0.0000	0.0836	0.0000	0
20/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	62.0400	0.0000	0.0620	0
20/06/2025	2029 On 05-February-26			Bond Future	142.5509	142.3813	142.5509	142.3813	0
20/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2440.8700	2271.2500	2.4409	2.2713	0
20/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2029 On 07-May-26			Bond Future	143.7739	143.5953	143.7739	143.5953	0
20/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1953.9400	1775.3200	1.9539	1.7753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2029 On 06-August-26			Bond Future	146.4587	146.2599	146.4587	146.2599	0
20/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2358.7400	2159.8500	2.3587	2.1599	0
20/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2030 On 07-August-25			Bond Future	8.5816	8.6445	98.1347	97.9087	127,058
20/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	938.0400	806.5200	0.9380	0.8065	300
20/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	441.3700	535.8500	0.4414	0.5359	0
20/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2356.3400	2155.6000	2.3563	2.1556	300
20/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	90.9500	116.2100	0.0910	0.1162	0
20/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4312.4500	4089.7200	4.3125	4.0897	0
20/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	10.4500	13.7200	0.0105	0.0137	300
20/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6551.1600	6325.3900	6.5512	6.3254	1,054
20/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.7500	0.9800	0.0008	0.0010	0
20/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8604.1300	8378.1400	8.6041	8.3781	0
20/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
20/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11778.9500	11552.9500	11.7790	11.5530	0
20/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
20/06/2025	2030 On 06-November-25			Bond Future	8.6417	8.7119	99.9886	99.7485	0
20/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1205.4400	1082.6300	1.2054	1.0826	300
20/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	937.5400	1054.8700	0.9375	1.0549	0
20/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2365.3700	2190.2700	2.3654	2.1903	300
20/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	406.9500	471.9900	0.4070	0.4720	0
20/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3250.4500	3050.8300	3.2505	3.0508	0
20/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	228.9600	269.4800	0.2290	0.2695	0
20/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4865.6000	4642.9500	4.8656	4.6430	0
20/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	82.8300	100.3200	0.0828	0.1003	300
20/06/2025	2030 On 05-February-26			Bond Future	8.7113	8.7914	97.8705	97.6106	0
20/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3037.1000	2843.3600	3.0371	2.8434	0
20/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	545.4500	611.5900	0.5455	0.6116	0
20/06/2025	2030 On 07-May-26			Bond Future	8.8096	8.8973	99.6888	99.4201	0
20/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2629.9100	2453.5300	2.6299	2.4535	0
20/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	868.6600	960.9000	0.8687	0.9609	0
20/06/2025	2030 On 06-August-26			Bond Future	8.9362	9.0355	97.5161	97.2307	0
20/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2142.0100	1977.0600	2.1420	1.9771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1329.6300	1450.0200	1.3296	1.4500	0
20/06/2025	2032 On 07-August-25			Bond Future	9.2887	9.3409	97.9426	97.6969	134,014
20/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1268.4600	1126.8100	1.2685	1.1268	300
20/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	745.2400	849.2400	0.7452	0.8492	0
20/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3043.0500	2830.1100	3.0431	2.8301	300
20/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	213.9800	246.6900	0.2140	0.2467	0
20/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5926.9500	5685.2600	5.9270	5.6853	0
20/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	31.0500	35.0100	0.0311	0.0350	300
20/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11811.2900	11565.6400	11.8113	11.5656	0
20/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
20/06/2025	2032 On 06-November-25			Bond Future	9.3726	9.4296	95.6319	95.3719	0
20/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1612.3900	1483.6200	1.6124	1.4836	300
20/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1487.2200	1618.4200	1.4872	1.6184	0
20/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3079.5000	2896.3900	3.0795	2.8964	300
20/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	708.5400	785.4000	0.7085	0.7854	0
20/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4941.0400	4719.3900	4.9410	4.7194	0
20/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	305.0300	343.3500	0.3050	0.3434	0
20/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6760.2300	6519.2600	6.7602	6.5193	0
20/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	136.8400	155.8400	0.1368	0.1558	300
20/06/2025	2032 On 05-February-26			Bond Future	9.4646	9.5281	97.4395	97.1599	0
20/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3936.3500	3736.7700	3.9364	3.7368	0
20/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	927.3300	1007.2600	0.9273	1.0073	0
20/06/2025	2032 On 07-May-26			Bond Future	9.5708	9.6387	95.0897	94.8012	0
20/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3723.6200	3533.1400	3.7236	3.5331	0
20/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1337.3800	1435.4800	1.3374	1.4355	0
20/06/2025	2032 On 06-August-26			Bond Future	9.6949	9.7694	96.8406	96.5354	0
20/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3528.9600	3342.1300	3.5290	3.3421	0
20/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1805.7400	1924.1200	1.8057	1.9241	0
20/06/2025	2033 On 07-August-25			Bond Future	130.2921	130.5541	130.2921	130.5541	1,648
20/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1642.1400	1904.1300	1.6421	1.9041	0
20/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2033 On 06-November-25			Bond Future	131.2468	131.5008	131.2468	131.5008	5,288
20/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1893.1700	1639.1700	1.8932	1.6392	0
20/06/2025	2033 On 05-February-26			Bond Future	133.7591	133.9980	133.7591	133.9980	0
20/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	879.0500	1117.9800	0.8791	1.1180	0
20/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2033 On 07-May-26			Bond Future	134.7145	134.9525	134.7145	134.9525	0
20/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	445.4800	207.5100	0.4455	0.2075	0
20/06/2025	2033 On 06-August-26			Bond Future	137.2303	137.4568	137.2303	137.4568	0
20/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2980.2600	3206.7800	2.9803	3.2068	0
20/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2037 On 07-August-25			Bond Future	10.6132	10.6757	86.4419	86.0743	140,391
20/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	522.1400	430.8300	0.5221	0.4308	2,541
20/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2156.2900	2432.5300	2.1563	2.4325	0
20/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	876.8100	742.7200	0.8768	0.7427	300
20/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1548.8000	1782.2600	1.5488	1.7823	0
20/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1012.0000	863.7400	1.0120	0.8637	2,341
20/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1386.3100	1605.6000	1.3863	1.6056	0
20/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1283.4000	1109.4700	1.2834	1.1095	200
20/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1125.4400	1319.0600	1.1254	1.3191	0
20/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2681.2300	2415.4900	2.6812	2.4155	300
20/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	439.0400	540.8500	0.4390	0.5409	0
20/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2998.4400	2718.4600	2.9984	2.7185	0
20/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	359.1600	446.7300	0.3592	0.4467	2,541
20/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4708.4200	4377.9200	4.7084	4.3779	0
20/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	122.5700	159.6200	0.1226	0.1596	2,541
20/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4860.9800	4527.6500	4.8610	4.5277	7,500
20/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	111.2400	145.4600	0.1112	0.1455	7,500
20/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6765.0400	6409.2700	6.7650	6.4093	0
20/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	31.5300	43.3100	0.0315	0.0433	2,541
20/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6816.6200	6460.4900	6.8166	6.4605	0
20/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	30.4400	41.8600	0.0304	0.0419	300
20/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8556.8600	8193.2100	8.5569	8.1932	0
20/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	8.9300	12.8300	0.0089	0.0128	2,541
20/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12669.5100	12302.0700	12.6695	12.3021	0

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20/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.1700	0.2800	0.0002	0.0003	0
20/06/2025	2037 On 06-November-25			Bond Future	10.7173	10.7837	88.0749	87.6917	0
20/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1384.2400	1242.2800	1.3842	1.2423	300
20/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2655.8700	2897.1400	2.6559	2.8971	0
20/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2969.8000	2741.4800	2.9698	2.7415	300
20/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1353.9500	1508.8600	1.3540	1.5089	0
20/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5603.6900	5294.8000	5.6037	5.2948	0
20/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	535.5100	609.8500	0.5355	0.6099	0
20/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8057.0500	7710.7700	8.0571	7.7108	0
20/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	235.9700	272.9200	0.2360	0.2729	300
20/06/2025	2037 On 05-February-26			Bond Future	10.8294	10.9008	85.4810	85.0772	0
20/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2115.8500	1946.3100	2.1159	1.9463	1,930
20/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3142.2500	3376.5500	3.1423	3.3766	0
20/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2856.8800	2652.3600	2.8569	2.6524	1,970
20/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2457.7200	2657.0400	2.4577	2.6570	0
20/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3881.2900	3635.8700	3.8813	3.6359	0
20/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1813.9800	1972.4000	1.8140	1.9724	0
20/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4476.7500	4211.4900	4.4768	4.2115	0
20/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1538.2600	1676.8400	1.5383	1.6768	1,930
20/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4629.8400	4360.1900	4.6298	4.3602	1,030
20/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1475.5300	1609.7200	1.4755	1.6097	0
20/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6489.7500	6175.4900	6.4898	6.1755	0
20/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	909.1000	998.6800	0.9091	0.9987	1,930
20/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8245.9600	7903.9600	8.2460	7.9040	0
20/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	586.2100	648.0500	0.5862	0.6481	1,970
20/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10261.9300	9898.3600	10.2619	9.8984	0
20/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	359.0500	399.3200	0.3591	0.3993	1,030
20/06/2025	2037 On 07-May-26			Bond Future	10.9564	11.0313	87.0685	86.6538	0
20/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3077.8400	2873.7300	3.0778	2.8737	142
20/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3113.2200	3323.8100	3.1132	3.3238	0
20/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4266.6400	4019.9900	4.2666	4.0200	0
20/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2279.9800	2448.0300	2.2800	2.4480	0
20/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8421.3800	8083.2300	8.4214	8.0832	0
20/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	900.4800	977.0300	0.9005	0.9770	142

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20/06/2025	2037 On 06-August-26			Bond Future	11.0992	11.1792	84.4120	83.9794	0
20/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5534.1000	5257.8800	5.5341	5.2579	0
20/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2309.0000	2465.4500	2.3090	2.4655	0
20/06/2025	2038 On 07-August-25			Bond Future	139.2941	139.2855	139.2941	139.2855	2,397
20/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	265.8600	274.5000	0.2659	0.2745	0
20/06/2025	2038 On 06-November-25			Bond Future	141.9597	141.9369	141.9597	141.9369	440
20/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1920.2700	1943.1300	1.9203	1.9431	0
20/06/2025	2038 On 05-February-26			Bond Future	142.5118	142.4671	142.5118	142.4671	0
20/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	688.2300	732.8600	0.6882	0.7329	0
20/06/2025	2038 On 07-May-26			Bond Future	145.1943	145.1428	145.1943	145.1428	0
20/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	664.2700	612.7500	0.6643	0.6128	0
20/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2038 On 06-August-26			Bond Future	145.7043	145.6351	145.7043	145.6351	0
20/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	984.3100	915.1100	0.9843	0.9151	0
20/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2040 On 07-August-25			Bond Future	10.9902	11.0781	86.0295	85.4698	60,872
20/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	727.5800	557.7600	0.7276	0.5578	400
20/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1956.5400	2346.4600	1.9565	2.3465	0
20/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	993.1100	780.2900	0.9931	0.7803	680
20/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1572.5300	1919.4500	1.5725	1.9195	0
20/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1308.1600	1051.0700	1.3082	1.0511	0
20/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1245.2000	1547.8500	1.2452	1.5479	0
20/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1670.5900	1369.8500	1.6706	1.3699	0
20/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	972.3200	1231.3200	0.9723	1.2313	0
20/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2075.5800	1733.3900	2.0756	1.7334	0
20/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	748.9800	966.5300	0.7490	0.9665	680
20/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2991.2100	2576.6000	2.9912	2.5766	400
20/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	428.5300	573.6600	0.4285	0.5737	0
20/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3489.3500	3045.2100	3.4894	3.0452	0
20/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	318.7400	434.3400	0.3187	0.4343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4537.9500	4048.9600	4.5380	4.0490	0
20/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	171.2900	242.0400	0.1713	0.2420	0
20/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6176.1000	5647.4500	6.1761	5.6475	0
20/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	63.6300	94.7200	0.0636	0.0947	400
20/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8369.0100	7818.4100	8.3690	7.8184	0
20/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	15.5000	24.6400	0.0155	0.0246	0
20/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9445.7500	8890.7900	9.4458	8.8908	0
20/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	7.4900	12.2700	0.0075	0.0123	0
20/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13007.6500	12448.2300	13.0077	12.4482	0
20/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.3800	0.7000	0.0004	0.0007	0
20/06/2025	2040 On 06-November-25			Bond Future	11.0979	11.1905	87.6547	87.0758	1,568
20/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5266.9100	4827.2300	5.2669	4.8272	0
20/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	785.7000	924.9800	0.7857	0.9250	0
20/06/2025	2040 On 05-February-26			Bond Future	11.2133	11.3116	84.8024	84.1992	0
20/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3814.7900	3463.9700	3.8148	3.4640	0
20/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2132.8300	2385.1700	2.1328	2.3852	0
20/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5133.6900	4724.0900	5.1337	4.7241	475
20/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1510.2500	1703.8100	1.5103	1.7038	0
20/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11535.3000	10985.9400	11.5353	10.9859	0
20/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	339.6500	393.4500	0.3397	0.3935	475
20/06/2025	2040 On 07-May-26			Bond Future	11.3418	11.4445	86.3771	85.7594	0
20/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1676.5400	1485.3900	1.6765	1.4854	1,460
20/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5694.9300	6121.5500	5.6949	6.1216	0
20/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2740.5000	2473.2000	2.7405	2.4732	820
20/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4098.4000	4448.8700	4.0984	4.4489	0
20/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4562.1300	4197.1700	4.5621	4.1972	0
20/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2611.1000	2863.9100	2.6111	2.8639	0
20/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4746.7700	4374.0100	4.7468	4.3740	0
20/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2504.3600	2749.3700	2.5044	2.7494	1,460
20/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5947.3800	5529.9500	5.9474	5.5300	0
20/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1932.2800	2132.6200	1.9323	2.1326	820
20/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6720.3100	6278.7500	6.7203	6.2788	0
20/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1646.8700	1823.0800	1.6469	1.8231	1,460
20/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8025.1100	7548.9300	8.0251	7.5489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1269.3500	1410.9400	1.2694	1.4109	820
20/06/2025	2040 On 06-August-26			Bond Future	11.4851	11.5938	83.4570	82.8177	0
20/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6342.6700	5921.1500	6.3427	5.9212	0
20/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2319.5700	2537.3500	2.3196	2.5374	0
20/06/2025	2044 On 07-August-25			Bond Future	11.2652	11.3480	80.9015	80.3661	46,805
20/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	112.6100	78.3500	0.1126	0.0784	9,000
20/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4415.6600	4916.8400	4.4157	4.9168	0
20/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1429.5000	1173.6500	1.4295	1.1737	9,000
20/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1203.4700	1483.0600	1.2035	1.4831	0
20/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3930.0300	3489.4800	3.9300	3.4895	0
20/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	267.1700	362.0600	0.2672	0.3621	9,000
20/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5817.0200	5320.3700	5.8170	5.3204	0
20/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	88.7700	127.5600	0.0888	0.1276	5,600
20/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11865.0600	11330.7000	11.8651	11.3307	0
20/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	1.5500	2.6300	0.0016	0.0026	0
20/06/2025	2044 On 06-November-25			Bond Future	11.3729	11.4600	82.4299	81.8761	72,330
20/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1868.5900	1637.9100	1.8686	1.6379	11,000
20/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2661.0200	2984.0800	2.6610	2.9841	0
20/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3721.9400	3371.4100	3.7219	3.3714	0
20/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1367.0600	1570.2700	1.3671	1.5703	11,000
20/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4282.4000	3905.5500	4.2824	3.9056	0
20/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1141.3000	1318.1900	1.1413	1.3182	0
20/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4819.8200	4421.0400	4.8198	4.4210	0
20/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	964.2900	1119.2500	0.9643	1.1193	5,800
20/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5749.0100	5318.3300	5.7490	5.3183	0
20/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	726.3400	849.4000	0.7263	0.8494	5,600
20/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5986.3600	5548.6100	5.9864	5.5486	0
20/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	676.4300	792.4200	0.6764	0.7924	5,800
20/06/2025	2044 On 05-February-26			Bond Future	11.4879	11.5802	79.6039	79.0273	0
20/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3152.9100	2859.4600	3.1529	2.8595	0
20/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2701.6700	2984.8400	2.7017	2.9848	0
20/06/2025	2044 On 07-May-26			Bond Future	11.6147	11.7110	81.0820	80.4916	0
20/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4149.9700	3828.2400	4.1500	3.8282	0
20/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3019.6900	3288.4300	3.0197	3.2884	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2044 On 06-August-26			Bond Future	11.7552	11.8568	78.1895	77.5786	0
20/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6324.8400	5928.3700	6.3248	5.9284	0
20/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2464.8900	2679.3300	2.4649	2.6793	0
20/06/2025	2046 On 07-August-25			Bond Future	120.1408	120.1335	120.1408	120.1335	12,424
20/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1450.8000	1443.5200	1.4508	1.4435	0
20/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2046 On 06-November-25			Bond Future	120.1808	120.1615	120.1808	120.1615	7,518
20/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5229.2100	5248.4800	5.2292	5.2485	0
20/06/2025	2046 On 05-February-26			Bond Future	122.4812	122.4431	122.4812	122.4431	0
20/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	831.1500	793.0500	0.8312	0.7931	0
20/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2046 On 07-May-26			Bond Future	122.4911	122.4475	122.4911	122.4475	0
20/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2458.9100	2502.4600	2.4589	2.5025	0
20/06/2025	2046 On 06-August-26			Bond Future	124.7771	124.7183	124.7771	124.7183	0
20/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2397.1100	2338.3000	2.3971	2.3383	0
20/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2050 On 07-August-25			Bond Future	118.6621	119.0477	118.6621	119.0477	10,256
20/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1227.8900	842.2700	1.2279	0.8423	0
20/06/2025	2050 On 06-November-25			Bond Future	120.9327	121.3139	120.9327	121.3139	4,109
20/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3487.2600	3106.1300	3.4873	3.1061	0
20/06/2025	2050 On 05-February-26			Bond Future	120.8353	121.2054	120.8353	121.2054	0
20/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1984.7000	1614.5900	1.9847	1.6146	0
20/06/2025	2050 On 07-May-26			Bond Future	123.1097	123.4819	123.1097	123.4819	0
20/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	960.3300	588.1100	0.9603	0.5881	0
20/06/2025	2050 On 06-August-26			Bond Future	122.9546	123.3196	122.9546	123.3196	0
20/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	49.6200	0.0000	0.0496	0
20/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	315.3600	0.0000	0.3154	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
20/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	AL37 On 07-August-25			Index Future	1149.5250	1146.9000	1149.5250	1,146.9000	0
20/06/2025	AL37 On 06-November-25			Index Future	1171.2420	1168.4530	1171.2420	1,168.4530	0
20/06/2025	AL37 On 05-February-26			Index Future	1193.3870	1190.3670	1193.3870	1,190.3670	0
20/06/2025	AL37 On 07-May-26			Index Future	1215.5920	1212.4660	1215.5920	1,212.4660	0
20/06/2025	AL37 On 06-August-26			Index Future	1237.7970	1234.4730	1237.7970	1,234.4730	0
20/06/2025	AL7T On 07-August-25			Index Future	1383.7840	1378.0190	1383.7840	1,378.0190	0
20/06/2025	AL7T On 06-November-25			Index Future	1409.9260	1403.9150	1409.9260	1,403.9150	0
20/06/2025	AL7T On 05-February-26			Index Future	1436.5850	1430.2460	1436.5850	1,430.2460	0
20/06/2025	AL7T On 07-May-26			Index Future	1463.3140	1456.7980	1463.3140	1,456.7980	0
20/06/2025	AL7T On 06-August-26			Index Future	1490.0450	1483.2390	1490.0450	1,483.2390	0
20/06/2025	ALBI On 07-August-25			Index Future	1179.0970	1174.3480	1179.0970	1,174.3480	77
20/06/2025	ALBI On 06-November-25			Index Future	1201.3720	1196.4160	1201.3720	1,196.4160	0
20/06/2025	ALBI On 05-February-26			Index Future	1224.0870	1218.8550	1224.0870	1,218.8550	0
20/06/2025	ALBI On 07-May-26			Index Future	1246.8630	1241.4830	1246.8630	1,241.4830	0
20/06/2025	ALBI On 06-August-26			Index Future	1269.6390	1264.0160	1269.6390	1,264.0160	0
20/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C048 On 28-February-48			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
20/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	ES33 On 07-August-25			Bond Future	10.7524	10.8203	85.7545	85.4358	0
20/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11949.8700	11631.2400	11.9499	11.6312	0
20/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES33 On 06-November-25			Bond Future	10.8860	10.9589	83.6005	83.2674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4950.2500	4617.1300	4.9503	4.6171	0
20/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES33 On 05-February-26			Bond Future	11.0329	11.1122	85.2003	84.8481	0
20/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2004.8500	1652.5800	2.0049	1.6526	0
20/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES33 On 07-May-26			Bond Future	11.1904	11.2743	83.0075	82.6453	0
20/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2126.9300	1764.7100	2.1269	1.7647	0
20/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES33 On 06-August-26			Bond Future	11.3666	11.4571	84.5543	84.1754	0
20/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2685.6300	2306.8000	2.6856	2.3068	0
20/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES42 On 07-August-25			Bond Future	11.4565	11.5698	80.7114	80.0239	0
20/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12439.2600	11751.7100	12.4393	11.7517	0
20/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES42 On 06-November-25			Bond Future	11.5753	11.6943	77.9907	77.2821	0
20/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4656.8000	3948.1600	4.6568	3.9482	0
20/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES42 On 05-February-26			Bond Future	11.6988	11.8243	79.4828	78.7486	0
20/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	883.1100	148.9200	0.8831	0.1489	0
20/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES42 On 07-May-26			Bond Future	11.8339	11.9648	76.7128	75.9617	0
20/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2071.4000	1320.2500	2.0714	1.3203	0
20/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	ES42 On 06-August-26			Bond Future	11.9777	12.1154	78.1402	77.3660	0
20/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3665.8900	2891.6800	3.6659	2.8917	0
20/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GOVI On 07-August-25			GOVI	1160.7270	1156.2050	1160.7270	1,156.2050	604
20/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1497270.0000	1452050.0000	149.7270	145.2050	0
20/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GOVI On 06-November-25			GOVI	1182.6550	1177.9320	1182.6550	1,177.9320	0
20/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	706550.0000	659320.0000	70.6550	65.9320	0
20/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GOVI On 05-February-26			GOVI	1205.0160	1200.0250	1205.0160	1,200.0250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	550160.0000	500250.0000	55.0160	50.0250	0
20/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GOVI On 07-May-26			GOVI	1227.4370	1222.3030	1227.4370	1,222.3030	42
20/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	504370.0000	453030.0000	50.4370	45.3030	0
20/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GOVI On 06-August-26			GOVI	1249.8590	1244.4880	1249.8590	1,244.4880	0
20/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	608590.0000	554880.0000	60.8590	55.4880	0
20/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/06/2025	IGOV On 07-August-25			Index Future	381.5100	381.7530	381.5100	381.7530	746
20/06/2025	IGOV On 06-November-25			Index Future	388.8100	389.0200	388.8100	389.0200	8
20/06/2025	IGOV On 05-February-26			Index Future	396.2530	396.4080	396.2530	396.4080	0
20/06/2025	IGOV On 07-May-26			Index Future	403.7160	403.8570	403.7160	403.8570	0
20/06/2025	IGOV On 06-August-26			Index Future	411.1790	411.2750	411.1790	411.2750	0
20/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
20/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/06/2025	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
20/06/2025	R033 On 07-August-25			Bond Future	9.4961	9.5534	106.3312	106.0201	7,257
20/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4531.2300	4244.3900	4.5312	4.2444	0
20/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	122.7000	146.8900	0.1227	0.1469	0
20/06/2025	R033 On 06-November-25			Bond Future	9.5846	9.6467	103.2963	102.9689	0
20/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4389.3500	4134.0200	4.3894	4.1340	0
20/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	548.5200	620.5200	0.5485	0.6205	0
20/06/2025	R033 On 05-February-26			Bond Future	9.6807	9.7490	105.2486	104.8993	0
20/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4954.5900	4697.7400	4.9546	4.6977	0
20/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	915.7500	1008.2100	0.9158	1.0082	0
20/06/2025	R033 On 07-May-26			Bond Future	9.7901	9.8629	102.1602	101.8002	0
20/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4444.2100	4208.7500	4.4442	4.2088	0
20/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1572.2800	1696.7700	1.5723	1.6968	0
20/06/2025	R033 On 06-August-26			Bond Future	9.9156	9.9948	104.0406	103.6618	0
20/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3843.8200	3624.5700	3.8438	3.6246	0
20/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2257.5300	2417.0400	2.2575	2.4170	0
20/06/2025	R035 On 07-August-25			Bond Future	10.0910	10.1635	96.6247	96.2094	94,238
20/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1104.3900	916.0400	1.1044	0.9160	300
20/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1167.2800	1394.2600	1.1673	1.3943	0
20/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2275.5500	1986.4100	2.2756	1.9864	0
20/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	523.7300	649.9200	0.5237	0.6499	50
20/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3070.8500	2739.7200	3.0709	2.7397	300
20/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	319.1000	403.3000	0.3191	0.4033	0
20/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4617.9000	4239.4900	4.6179	4.2395	0
20/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	124.6600	161.5800	0.1247	0.1616	8,500
20/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6641.9800	6238.1900	6.6420	6.2382	0
20/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	35.1400	46.6800	0.0351	0.0467	17,500
20/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6845.2600	6440.1400	6.8453	6.4401	0
20/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	30.8400	41.0500	0.0308	0.0411	300
20/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13253.0900	12837.8100	13.2531	12.8378	0
20/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	0
20/06/2025	R035 On 06-November-25			Bond Future	10.1914	10.2687	93.9463	93.5137	11,545
20/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	901.6700	777.2400	0.9017	0.7772	250
20/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3306.9700	3615.1400	3.3070	3.6151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1197.6700	1044.4300	1.1977	1.0444	2,000
20/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2794.7300	3074.0900	2.7947	3.0741	0
20/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1625.8900	1437.5200	1.6259	1.4375	300
20/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2253.7800	2498.0100	2.2538	2.4980	0
20/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1823.4700	1620.9500	1.8235	1.6210	0
20/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2056.1500	2286.2300	2.0562	2.2862	250
20/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2657.7700	2405.1100	2.6578	2.4051	2,000
20/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1441.9800	1621.9200	1.4420	1.6219	0
20/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2763.1300	2505.0300	2.7631	2.5050	2,000
20/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1382.1500	1556.6500	1.3822	1.5567	0
20/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2979.4000	2710.7000	2.9794	2.7107	0
20/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1269.2600	1433.1600	1.2693	1.4332	250
20/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3277.9500	2995.5100	3.2780	2.9955	300
20/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1131.3900	1281.5500	1.1314	1.2816	0
20/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3665.9900	3367.2800	3.6660	3.3673	0
20/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	977.8400	1111.7300	0.9778	1.1117	8,500
20/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4738.8100	4403.4500	4.7388	4.4035	2,000
20/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	662.7600	760.0000	0.6628	0.7600	0
20/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4781.6400	4445.0800	4.7816	4.4451	250
20/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	652.7900	748.8300	0.6528	0.7488	0
20/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4997.1000	4654.5400	4.9971	4.6545	0
20/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	604.8700	694.9100	0.6049	0.6949	0
20/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5878.7800	5515.4300	5.8788	5.5154	0
20/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	443.5100	512.7600	0.4435	0.5128	0
20/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6922.9800	6540.8000	6.9230	6.5408	0
20/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	308.6700	359.0900	0.3087	0.3591	2,000
20/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7014.8300	6631.2900	7.0148	6.6313	0
20/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	299.0200	348.0800	0.2990	0.3481	250
20/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8032.2500	7635.5300	8.0323	7.6355	0
20/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	210.5200	246.4000	0.2105	0.2464	300
20/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9335.8800	8927.0900	9.3359	8.9271	0
20/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	134.3600	158.1700	0.1344	0.1582	250
20/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9522.1500	9112.0200	9.5222	9.1120	0
20/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	126.0100	148.4800	0.1260	0.1485	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R035 On 05-February-26			Bond Future	10.3008	10.3841	95.7221	95.2670	0
20/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2167.3400	1960.5300	2.1673	1.9605	250
20/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2886.9100	3135.1500	2.8869	3.1352	0
20/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2968.8700	2719.8400	2.9689	2.7198	2,000
20/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2210.6600	2416.6800	2.2107	2.4167	0
20/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3740.7700	3458.7300	3.7408	3.4587	0
20/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1748.3400	1921.3500	1.7483	1.9214	250
20/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4171.2100	3873.3400	4.1712	3.8733	0
20/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1543.6700	1700.8500	1.5437	1.7009	0
20/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4731.6300	4415.4100	4.7316	4.4154	2,000
20/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1318.5900	1457.4200	1.3186	1.4574	0
20/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4962.0300	4638.9300	4.9620	4.6389	0
20/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1237.3700	1369.3200	1.2374	1.3693	0
20/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5631.5200	5289.8200	5.6315	5.2898	0
20/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1031.8900	1145.2400	1.0319	1.1452	250
20/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10997.5800	10572.0600	10.9976	10.5721	0
20/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	216.4300	245.9600	0.2164	0.2460	2,000
20/06/2025	R035 On 07-May-26			Bond Future	10.4152	10.5029	92.9964	92.5292	0
20/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4346.2700	4049.0000	4.3463	4.0490	0
20/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2010.1900	2180.1000	2.0102	2.1801	0
20/06/2025	R035 On 06-August-26			Bond Future	10.5449	10.6388	94.7091	94.2222	0
20/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4928.7000	4617.9200	4.9287	4.6179	0
20/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2300.3700	2476.4400	2.3004	2.4764	0
20/06/2025	R038 On 07-August-25			Bond Future	10.6526	10.7099	105.4789	105.0826	6,513
20/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4216.4900	3888.8900	4.2165	3.8889	0
20/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	258.2100	326.9000	0.2582	0.3269	0
20/06/2025	R038 On 06-November-25			Bond Future	10.7629	10.8241	101.9867	101.5726	0
20/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3205.4900	2973.1800	3.2055	2.9732	1,770
20/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1746.1300	1927.9600	1.7461	1.9280	0
20/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4372.5600	4097.4400	4.3726	4.0974	0
20/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1205.2900	1344.3100	1.2053	1.3443	0
20/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10110.0500	9731.3100	10.1101	9.7313	0
20/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	230.3500	265.7500	0.2304	0.2658	1,770
20/06/2025	R038 On 05-February-26			Bond Future	10.8797	10.9457	103.9142	103.4766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5295.5800	5009.8700	5.2956	5.0099	0
20/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1666.6600	1818.5400	1.6667	1.8185	0
20/06/2025	R038 On 07-May-26			Bond Future	11.0069	11.0763	100.3593	99.9096	0
20/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5115.6700	4852.0300	5.1157	4.8520	0
20/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2605.6100	2791.7000	2.6056	2.7917	0
20/06/2025	R038 On 06-August-26			Bond Future	11.1466	11.2208	102.2059	101.7359	0
20/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6439.0200	6149.0900	6.4390	6.1491	0
20/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2590.0000	2770.0700	2.5900	2.7701	0
20/06/2025	R053 On 07-August-25			Bond Future	11.1439	11.2265	108.3267	107.6008	22,800
20/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15495.2600	14771.2500	15.4953	14.7713	0
20/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	2.6900	4.5600	0.0027	0.0046	0
20/06/2025	R053 On 06-November-25			Bond Future	11.2466	11.3335	104.5099	103.7598	0
20/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5832.8900	5319.7300	5.8329	5.3197	0
20/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1537.2900	1774.2500	1.5373	1.7743	0
20/06/2025	R053 On 05-February-26			Bond Future	11.3538	11.4458	106.4850	105.7048	0
20/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4580.4300	4163.9400	4.5804	4.1639	0
20/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3429.1900	3792.9100	3.4292	3.7929	0
20/06/2025	R053 On 07-May-26			Bond Future	11.4687	11.5646	102.6008	101.8018	0
20/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5774.0800	5326.7700	5.7741	5.3268	0
20/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3948.4500	4300.1300	3.9485	4.3001	0
20/06/2025	R053 On 06-August-26			Bond Future	11.5928	11.6940	104.4883	103.6624	0
20/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8760.0500	8223.4500	8.7601	8.2235	0
20/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3383.0700	3672.3100	3.3831	3.6723	0
20/06/2025	R186 On 07-August-25			Bond Future	7.8011	7.8509	104.8862	104.8216	176,920
20/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1819.0900	1754.5200	1.8191	1.7545	1,983
20/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.1400	0.1300	0.0001	0.0001	0
20/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2399.0400	2334.4700	2.3990	2.3345	0
20/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
20/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3111.3700	3046.8100	3.1114	3.0468	0
20/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
20/06/2025	R186 On 06-November-25			Bond Future	7.8324	7.9039	106.8676	106.7914	7,266
20/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	432.8100	385.6100	0.4328	0.3856	0
20/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	116.0800	145.1100	0.1161	0.1451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R186 On 05-February-26			Bond Future	7.8880	8.0005	103.5820	103.4884	0
20/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	578.6300	516.2900	0.5786	0.5163	0
20/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	129.0500	160.3000	0.1291	0.1603	0
20/06/2025	R186 On 07-May-26			Bond Future	8.0531	8.2210	105.5067	105.4072	0
20/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	505.1700	441.3200	0.5052	0.4413	0
20/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	128.4300	164.1000	0.1284	0.1641	0
20/06/2025	R186 On 06-August-26			Bond Future	8.4723	8.7919	102.1441	102.0305	0
20/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	202.2900	143.5100	0.2023	0.1435	0
20/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	167.5500	222.3400	0.1676	0.2223	0
20/06/2025	R202 On 07-August-25			Bond Future	269.1215	269.1052	269.1215	269.1052	573
20/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2478.4800	2494.8400	2.4785	2.4948	0
20/06/2025	R202 On 06-November-25			Bond Future	274.2715	274.2279	274.2715	274.2279	460
20/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1368.5200	1412.1200	1.3685	1.4121	0
20/06/2025	R202 On 05-February-26			Bond Future	274.1857	274.1003	274.1857	274.1003	0
20/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3634.3400	3719.6800	3.6343	3.7197	0
20/06/2025	R202 On 07-May-26			Bond Future	279.3471	279.2487	279.3471	279.2487	0
20/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1797.0500	1698.7100	1.7971	1.6987	0
20/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R202 On 06-August-26			Bond Future	279.1364	279.0043	279.1364	279.0043	0
20/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	276.4200	144.3000	0.2764	0.1443	0
20/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R209 On 07-August-25			Bond Future	10.3551	10.4224	76.1786	75.8293	11,125
20/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10900.4300	10551.3000	10.9004	10.5513	0
20/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.1500	0.2600	0.0002	0.0003	0
20/06/2025	R209 On 06-November-25			Bond Future	10.4511	10.5224	74.4654	74.1021	6,367
20/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4584.6600	4296.3800	4.5847	4.2964	0
20/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	548.4900	623.5100	0.5485	0.6235	0
20/06/2025	R209 On 05-February-26			Bond Future	10.5529	10.6292	75.8729	75.4913	0
20/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3453.5800	3215.7800	3.4536	3.2158	0
20/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1592.5200	1736.3000	1.5925	1.7363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R209 On 07-May-26			Bond Future	10.6643	10.7442	74.1311	73.7394	0
20/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3886.1400	3711.7700	3.8861	3.7118	0
20/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1924.9300	2142.2100	1.9249	2.1422	0
20/06/2025	R209 On 06-August-26			Bond Future	10.7875	10.8724	75.4961	75.0885	0
20/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4840.6300	4574.3400	4.8406	4.5743	0
20/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2010.9900	2152.3400	2.0110	2.1523	0
20/06/2025	R210 On 07-August-25			Bond Future	249.2692	249.1924	249.2692	249.1924	967
20/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	829.1800	752.3900	0.8292	0.7524	0
20/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R210 On 06-November-25			Bond Future	250.6149	250.5118	250.6149	250.5118	300
20/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1525.1500	1628.2000	1.5252	1.6282	0
20/06/2025	R210 On 05-February-26			Bond Future	255.4117	255.2685	255.4117	255.2685	0
20/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2311.6900	2168.5000	2.3117	2.1685	0
20/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R210 On 07-May-26			Bond Future	256.7403	256.5842	256.7403	256.5842	0
20/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1340.3400	1184.2000	1.3403	1.1842	0
20/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R210 On 06-August-26			Bond Future	261.5336	261.3442	261.5336	261.3442	0
20/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1693.5600	1504.1900	1.6936	1.5042	0
20/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2025	R213 On 07-August-25			Bond Future	8.9631	9.0102	94.6905	94.4991	21,576
20/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10223.4500	10032.0500	10.2235	10.0321	0
20/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
20/06/2025	R213 On 06-November-25			Bond Future	9.0407	9.0928	92.9270	92.7227	77,823
20/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4116.9000	3945.8900	4.1169	3.9459	0
20/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	259.4900	292.7700	0.2595	0.2928	0
20/06/2025	R213 On 05-February-26			Bond Future	9.1287	9.1878	94.6837	94.4614	0
20/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3514.4000	3353.6600	3.5144	3.3537	0
20/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	700.9200	762.4800	0.7009	0.7625	0
20/06/2025	R213 On 07-May-26			Bond Future	9.2255	9.2894	92.8908	92.6606	0
20/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3129.9400	2979.8500	3.1299	2.9799	0
20/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1083.9000	1163.9800	1.0839	1.1640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	R213 On 06-August-26			Bond Future	9.3431	9.4144	94.6025	94.3571	0
20/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2752.8600	2612.7400	2.7529	2.6127	0
20/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1566.5000	1671.7800	1.5665	1.6718	0
20/06/2025	R214 On 07-August-25			Bond Future	10.9162	10.9986	70.1978	69.7421	6,536
20/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10111.7900	9656.8300	10.1118	9.6568	0
20/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	1.0300	1.7700	0.0010	0.0018	0
20/06/2025	R214 On 06-November-25			Bond Future	11.0156	11.1021	68.2254	67.7543	31,324
20/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4051.1200	3705.7500	4.0511	3.7058	0
20/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	758.0800	883.8100	0.7581	0.8838	0
20/06/2025	R214 On 05-February-26			Bond Future	11.1215	11.2131	69.5150	69.0246	0
20/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2877.1000	2613.0200	2.8771	2.6130	0
20/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2137.2700	2363.5600	2.1373	2.3636	0
20/06/2025	R214 On 07-May-26			Bond Future	11.2299	11.3251	67.5077	67.0056	0
20/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3872.0700	3579.6800	3.8721	3.5797	0
20/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2307.8200	2517.5800	2.3078	2.5176	0
20/06/2025	R214 On 06-August-26			Bond Future	11.3492	11.4493	68.7510	68.2316	0
20/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5247.6000	4910.4800	5.2476	4.9105	0
20/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2122.4700	2304.7500	2.1225	2.3048	0
20/06/2025	R248 On 07-August-25			Bond Future	11.2452	11.3329	83.6052	83.0180	208,539
20/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11573.8800	10988.7600	11.5739	10.9888	0
20/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	2.6600	4.7500	0.0027	0.0048	0
20/06/2025	R248 On 06-November-25			Bond Future	11.3520	11.4441	80.7442	80.1378	18,439
20/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3869.3600	3481.6300	3.8694	3.4816	0
20/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1367.4000	1586.0300	1.3674	1.5860	0
20/06/2025	R248 On 05-February-26			Bond Future	11.4657	11.5632	82.2704	81.6403	0
20/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3043.4300	2737.8800	3.0434	2.7379	0
20/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3080.5500	3405.1400	3.0806	3.4051	0
20/06/2025	R248 On 07-May-26			Bond Future	11.5815	11.6830	79.3579	78.7129	260
20/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4080.2700	3735.8800	4.0803	3.7359	0
20/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3202.6900	3503.2400	3.2027	3.5032	0
20/06/2025	R248 On 06-August-26			Bond Future	11.7086	11.8155	80.8189	80.1526	0
20/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6573.6100	6143.5500	6.5736	6.1436	0
20/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2603.9600	2840.1300	2.6040	2.8401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0